



**COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR**

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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March 28, 2006

TO: Mayor Michael D. Antonovich
Supervisor Yvonne B. Burke
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Gloria Molina

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF FEBRUARY 2006**

The attached Report of Investments for the month of February 2006 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on March 15, 2005.

All investments made during the month of February 2006 were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2006

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions, if any, which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2006

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2006

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2006

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/06		
At Cost	\$ 16,980,508,854	\$ 1,786,007,060
At Market	\$ 16,957,518,295	\$ 1,782,742,059
Repurchase Agreements	\$ 628,000,000	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	18.99%	9.20%
United States Government and Agency Obligations	42.94%	40.09%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.02%	4.24%
Municipal Obligations	0.24%	0.30%
Corporate and Deposit Notes	5.08%	1.90%
Repurchase Agreements	3.70%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.03%	44.27%
1-60 days	54.79%	7.88%
61 days-1 year	31.27%	79.43%
Over 1 year	13.94%	12.69%
Weighted Average Days to Maturity	156	

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2006

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 02/28/06	\$ 16,980,508,854
Market Value at 02/28/06	\$ 16,957,518,295
Average Daily Balance	\$ 15,745,768,540
Gains and Losses:	
For the Month	\$ (4)
For the Past 12 Months	\$ 5,971
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 52,083,068
Earnings for the Past 12 Months	\$ 511,802,880
Earnings Rate for the Month	4.31%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 28, 2006

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 56,281,747.89
Bank of the West - Concentration	\$ 75,601.11
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 957,059.97
Wells Fargo - Concentration	<u>\$ 2,756,468.21</u>
Total Ledger Balance for all Banks	<u><u>\$ 60,070,877.18</u></u>

TREASURER'S ACTIVITY FOR FEBRUARY 2006
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for February 2006

Total Deposits	\$ 4,780,162,984.22
Total Disbursements	\$ 4,112,262,201.00

Discretionary Funds Liquidity Withdrawal Ratio	
As of February 28, 2006	1.68

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
March	\$6,310,972,000.00	\$3,776,570,000.00	\$3,552,160,000.00	\$ 6,535,382,000.00
April	\$3,053,688,000.00	\$5,308,500,000.00	\$4,101,300,000.00	\$10,796,270,000.00
May	\$ 754,861,000.00	\$2,996,400,000.00	\$4,172,500,000.00	\$10,375,031,000.00
June	\$1,045,195,000.00	\$2,565,900,000.00	\$4,518,900,000.00	\$ 9,467,226,000.00
July	\$ 266,300,000.00	\$3,627,500,000.00	\$3,887,600,000.00	\$ 9,473,426,000.00
August	\$ 614,243,333.33	\$3,473,700,000.00	\$3,255,100,000.00	\$10,306,269,333.33

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.09 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.5% or 5.5%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2006
COMPLIANCE REPORT

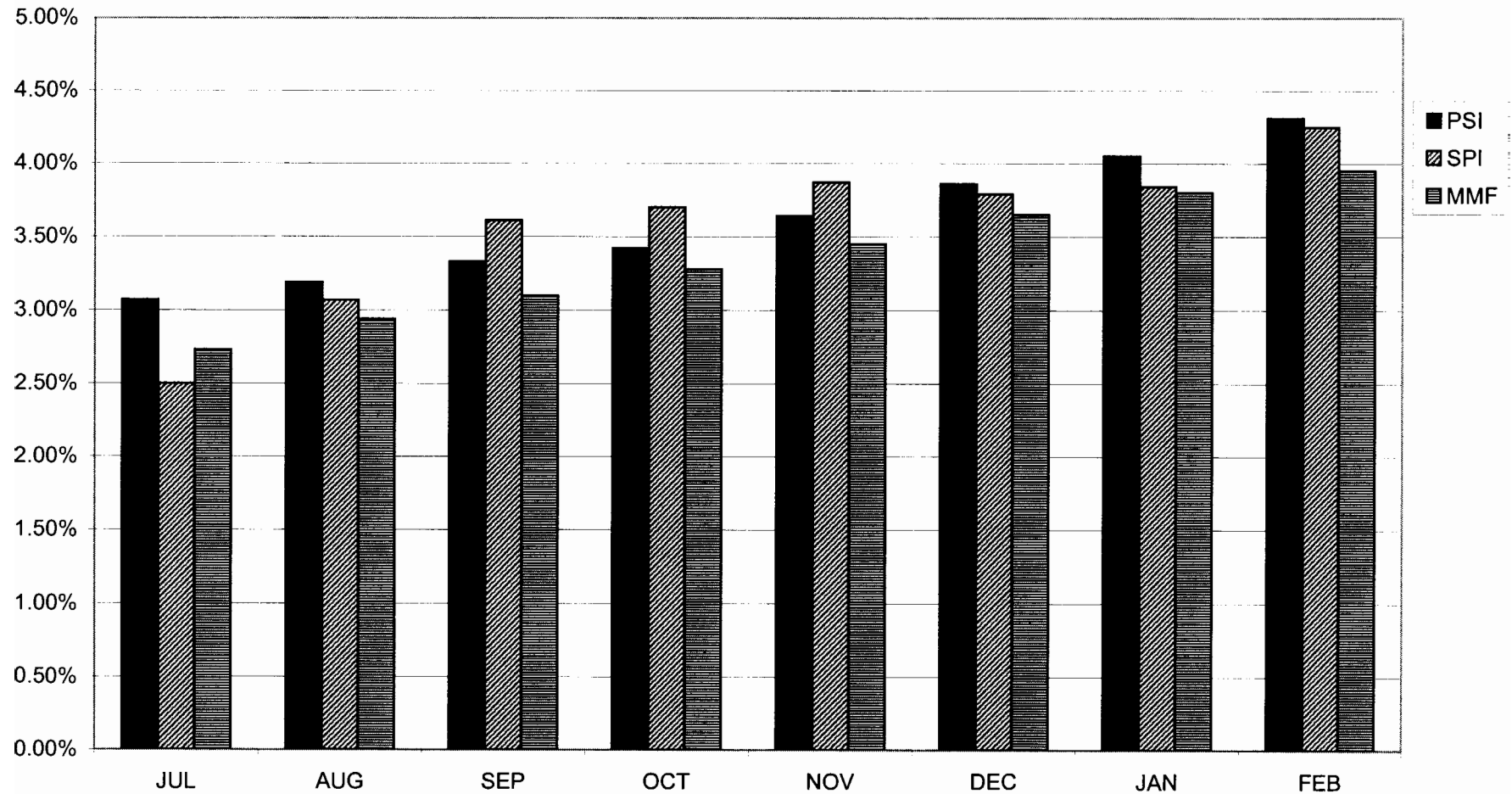
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2006

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 02/28/06
 ATTACHMENT III

	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
<u>DAY</u>	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	16,078,483,227.82	1,522,210,015.05
2	16,095,857,343.39	1,502,208,529.68
3	15,844,280,121.17	1,503,958,569.68
4	15,844,280,121.17	1,503,958,569.68
5	15,844,280,121.17	1,503,958,569.68
6	15,712,029,871.71	1,496,208,529.68
7	15,531,560,731.80	1,680,166,123.21
8	15,393,125,219.62	1,799,170,060.71
9	15,775,309,372.31	1,769,170,060.71
10	15,702,774,544.83	1,769,170,060.71
11	15,702,774,544.83	1,769,170,060.71
12	15,702,774,544.83	1,769,170,060.71
13	15,624,353,086.20	1,790,069,982.59
14	15,664,929,826.65	1,790,069,091.38
15	15,491,804,688.21	1,785,196,119.65
16	15,925,699,060.29	1,785,196,119.65
17	15,661,519,494.39	1,785,196,119.65
18	15,661,519,494.39	1,785,196,119.65
19	15,661,519,494.39	1,785,196,119.65
20	15,661,519,494.39	1,785,196,119.65
21	15,510,188,023.86	1,785,196,119.65
22	15,670,083,248.85	1,785,196,119.65
23	15,631,120,350.26	1,785,196,119.65
24	15,591,944,505.36	1,785,196,119.65
25	15,591,944,505.36	1,785,196,119.65
26	15,591,944,505.36	1,785,196,119.65
27	15,733,390,733.91	1,785,196,119.65
28	16,980,508,854.45	1,786,007,060.11
AVG	<u>15,745,768,540.39</u>	<u>1,720,079,103.56</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2005-06
ATTACHMENT IV**



Source: Money Fund Report as of February 28, 2006.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/28/06 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$35,251,828	\$4,785,576
Gains (Losses) on Sales of Non-Trading Securities.	(4)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	16,831,244	820,111
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$52,083,068</u>	<u>\$5,605,687</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	25,000
	<u>\$0</u>	<u>\$25,000</u>
NET INCOME	<u>\$52,083,068</u>	<u>\$5,580,687</u>

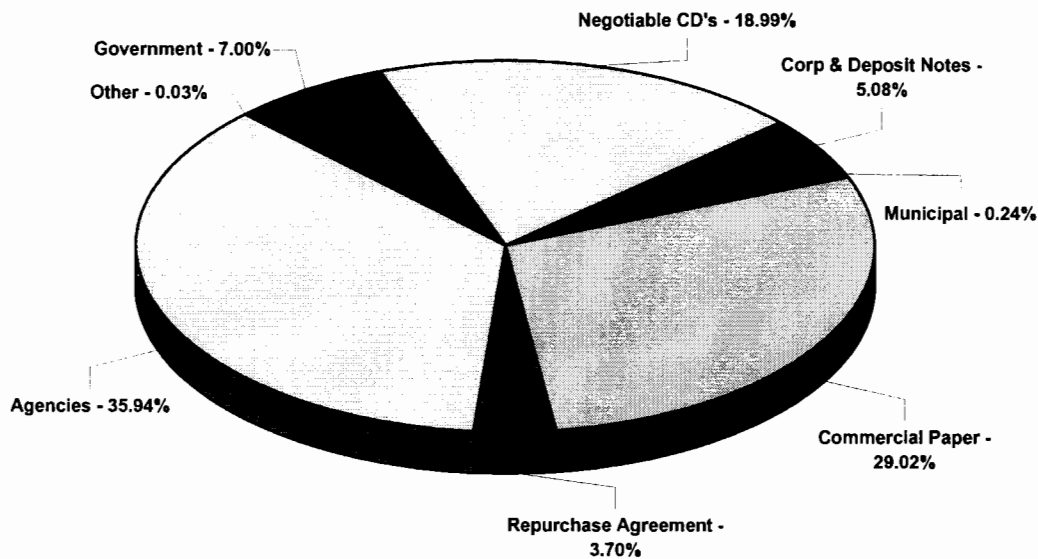
*Estimated and later adjusted.









Los Angeles County Treasurer
Non-Trading Composition
As of February 28, 2006
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.05%	
Los Angeles County and Related Entities	37.89%	
Consolidated Sanitation Districts		3.40%
Metropolitan Transportation Authority		1.46%
Miscellaneous Agencies Pooled Investments		1.46%
South Coast Air Quality Management District		1.71%
Miscellaneous		<u>0.03%</u>
Total	<u>91.94%</u>	<u>8.06%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY 2006
ATTACHMENT VII**



In Thousands	
 Negotiable CD's	\$ 3,224,914
 Corp & Deposit Notes	863,377
 Municipal	40,000
 Commercial Paper	4,927,189
 Repurchase Agreement	628,000
 Agencies	6,103,701
 Other	5,076
 Government	1,188,252
Total	<u>\$ 16,980,509</u>

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2006 to February 28, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	02-01-06	67976	BK OF AMERICA NA BK NOTE	4.62000	05-02-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	02-16-06	68077	BNP PARIBAS NY BK NOTE	5.02500	02-16-07	25,000,000.00	25,000,000.00	0.00	BNY	BNPPSC
NTRD	BNOT	02-24-06	68177	BK OF AMERICA NA BK NOTE	4.92000	08-23-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							125,000,000.00	125,000,000.00	0.00		
NTRD	CPD	02-01-06	67974	CAFCO LLC CP	4.51000	03-29-06	16,125,000.00	16,011,874.17	0.00	BNY	JPM
NTRD	CPD	02-01-06	67969	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-07-06	29,437,000.00	29,311,614.73	0.00	BNY	MLCO
NTRD	CPD	02-02-06	67990	VARIABLE FDG CAPITAL CORP LLC CP	4.58000	05-01-06	36,600,000.00	36,190,242.67	0.00	BNY	LOOP
NTRD	CPD	02-02-06	67991	PREF RECEIVABLES FDG CORP CP	4.50000	03-02-06	50,000,000.00	49,825,000.00	0.00	BNY	JPM
NTRD	CPD	02-02-06	67992	PREF RECEIVABLES FDG CORP CP	4.50000	03-02-06	1,182,000.00	1,177,863.00	0.00	BNY	JPM
NTRD	CPD	02-02-06	67994	CAFCO LLC CP	4.59000	05-01-06	50,000,000.00	49,439,000.00	0.00	BNY	CITGM
NTRD	CPD	02-02-06	67995	CBA (DELAWARE) FINANCE INC CP	4.50000	03-28-06	14,300,000.00	14,203,475.00	0.00	BNY	CITGM
NTRD	CPD	02-02-06	67996	FALCON ASSET SEC CORP CP	4.51000	03-06-06	23,736,000.00	23,640,845.01	0.00	BNY	JPM
NTRD	CPD	02-02-06	67997	CAFCO LLC CP	4.50000	03-09-06	28,000,000.00	27,877,500.00	0.00	BNY	GS
NTRD	CPD	02-08-06	68033	HSBC USA INC CP	4.54000	04-10-06	50,000,000.00	49,615,361.11	0.00	BNY	INGF
NTRD	CPD	02-08-06	68034	VARIABLE FDG CAPITAL CORP LLC CP	4.56000	04-20-06	50,000,000.00	49,550,333.33	0.00	BNY	MFR
NTRD	CPD	02-08-06	68035	JUPITER SECURITIZATION CORP CP	4.51000	03-08-06	19,056,000.00	18,989,155.79	0.00	BNY	CITGM
NTRD	CPD	02-08-06	68036	CRC FUNDING LLC CP	4.51000	03-17-06	40,000,000.00	39,814,588.89	0.00	BNY	CITGM
NTRD	CPD	02-08-06	68037	BEAR STEARNS COS INC CP	4.52000	03-20-06	50,000,000.00	49,748,888.89	0.00	BNY	BEAR
NTRD	CPD	02-08-06	68038	GANNETT CO CP	4.47000	02-24-06	45,000,000.00	44,910,600.00	0.00	BNY	JPM
NTRD	CPD	02-09-06	68048	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-09-06	50,000,000.00	49,824,611.11	0.00	BNY	CITGM
NTRD	CPD	02-09-06	68049	JUPITER SECURITIZATION CORP CP	4.50000	03-22-06	50,000,000.00	49,743,750.00	0.00	BNY	JPM
NTRD	CPD	02-09-06	68050	JUPITER SECURITIZATION CORP CP	4.50000	03-22-06	333,000.00	331,293.38	0.00	BNY	JPM
NTRD	CPD	02-09-06	68057	CRC FUNDING LLC CP	4.48000	02-10-06	27,060,000.00	27,056,632.53	0.00	BNY	CITGM
NTRD	CPD	02-10-06	68067	JUPITER SECURITIZATION CORP CP	4.50000	03-14-06	50,000,000.00	49,800,000.00	0.00	BNY	LOOP
NTRD	CPD	02-10-06	68068	JUPITER SECURITIZATION CORP CP	4.50000	03-13-06	50,000,000.00	49,806,250.00	0.00	BNY	CITGM
NTRD	CPD	02-13-06	68078	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-14-06	50,000,000.00	49,818,347.22	0.00	BNY	BCI
NTRD	CPD	02-13-06	68079	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-14-06	28,017,000.00	27,915,212.68	0.00	BNY	BCI
NTRD	CPD	02-13-06	68080	CRC FUNDING LLC CP	4.50000	03-24-06	50,000,000.00	49,756,250.00	0.00	BNY	MLCO
NTRD	CPD	02-15-06	68100	PARK AVE RECEIVABLES CO LLC CP	4.50000	03-01-06	12,741,000.00	12,718,703.25	0.00	BNY	MLCO
NTRD	CPD	02-15-06	68101	CAFCO LLC CP	4.53000	04-03-06	50,000,000.00	49,704,291.67	0.00	BNY	JPM
NTRD	CPD	02-15-06	68102	CRC FUNDING LLC CP	4.53000	03-30-06	25,676,000.00	25,537,071.44	0.00	BNY	MLCO
NTRD	CPD	02-15-06	68103	CAFCO LLC CP	4.54000	02-16-06	50,000,000.00	49,993,694.44	0.00	BNY	CITGM
NTRD	CPD	02-15-06	68104	CAFCO LLC CP	4.54000	02-16-06	1,035,000.00	1,034,869.48	0.00	BNY	CITGM
NTRD	CPD	02-16-06	68122	FALCON ASSET SEC CORP CP	4.51000	04-03-06	50,000,000.00	49,711,861.11	0.00	BNY	JPM
NTRD	CPD	02-16-06	68124	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-07-06	50,000,000.00	49,880,986.11	0.00	BNY	GS
NTRD	CPD	02-17-06	68130	FALCON ASSET SEC CORP CP	4.51000	04-03-06	50,000,000.00	49,718,125.00	0.00	BNY	JPM
NTRD	CPD	02-17-06	68131	JUPITER SECURITIZATION CORP CP	4.51000	04-03-06	50,000,000.00	49,718,125.00	0.00	BNY	JPM
NTRD	CPD	02-21-06	68141	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-17-06	50,000,000.00	49,849,666.67	0.00	BNY	MLCO
NTRD	CPD	02-21-06	68142	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-17-06	2,159,000.00	2,152,508.61	0.00	BNY	MLCO
NTRD	CPD	02-21-06	68143	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-21-06	50,000,000.00	49,824,611.11	0.00	BNY	MFR

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NTRD	CPD	02-21-06	68144	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-21-06	30,000,000.00	29,894,766.67	0.00	BNY	CITGM
NTRD	CPD	02-21-06	68145	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-20-06	50,000,000.00	49,830,875.00	0.00	BNY	INGF
NTRD	CPD	02-22-06	68149	CRC FUNDING LLC CP	4.53000	04-03-06	50,000,000.00	49,748,333.33	0.00	BNY	MLCO
NTRD	CPD	02-22-06	68150	CRC FUNDING LLC CP	4.60000	04-20-06	50,000,000.00	49,635,833.33	0.00	BNY	LEHMAN
NTRD	CPD	02-22-06	68151	SHEFFIELD RECEIVABLES CORP CP	4.50000	03-01-06	30,568,000.00	30,541,253.00	0.00	BNY	GS
NTRD	CPD	02-22-06	68152	PREF RECEIVABLES FDG CORP CP	4.50000	03-21-06	50,000,000.00	49,831,250.00	0.00	BNY	MFR
NTRD	CPD	02-23-06	68163	PREF RECEIVABLES FDG CORP CP	4.49000	03-06-06	28,649,000.00	28,609,695.16	0.00	BNY	MLCO
NTRD	CPD	02-23-06	68164	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-22-06	50,000,000.00	49,830,875.00	0.00	BNY	MS
NTRD	CPD	02-23-06	68165	VARIABLE FDG CAPITAL CORP LLC CP	4.57000	04-11-06	24,000,000.00	23,856,806.67	0.00	BNY	LOOP
NTRD	CPD	02-23-06	68166	SHEFFIELD RECEIVABLES CORP CP	4.52000	03-24-06	31,300,000.00	31,186,033.22	0.00	BNY	MS
NTRD	CPD	02-23-06	68170	CITIGROUP FDG INC CP	4.50000	03-10-06	50,000,000.00	49,906,250.00	0.00	BNY	CITGM
NTRD	CPD	02-23-06	68171	CBA (DELAWARE) FINANCE INC CP	4.67000	05-22-06	50,000,000.00	49,429,222.22	0.00	BNY	DKW
NTRD	CPD	02-24-06	68176	JUPITER SECURITIZATION CORP CP	4.52000	03-27-06	50,000,000.00	49,805,388.89	0.00	BNY	CITGM
NTRD	CPD	02-24-06	68178	VARIABLE FDG CAPITAL CORP LLC CP	4.60000	04-17-06	46,000,000.00	45,694,355.56	0.00	BNY	MS
NTRD	CPD	02-24-06	68179	HSBC USA INC CP	4.60000	04-20-06	50,000,000.00	49,648,611.11	0.00	BNY	INGF
NTRD	CPD	02-24-06	68180	CRC FUNDING LLC CP	4.59000	04-20-06	50,000,000.00	49,649,375.00	0.00	BNY	LOOP
NTRD	CPD	02-27-06	68183	FALCON ASSET SEC CORP CP	4.55000	04-04-06	50,000,000.00	49,772,500.00	0.00	BNY	JPM
NTRD	CPD	02-27-06	68184	FALCON ASSET SEC CORP CP	4.55000	04-04-06	50,000,000.00	49,772,500.00	0.00	BNY	JPM
NTRD	CPD	02-27-06	68185	FALCON ASSET SEC CORP CP	4.53000	03-27-06	50,000,000.00	49,823,833.33	0.00	BNY	MLCO
NTRD	CPD	02-27-06	68187	CAFECO LLC CP	4.63000	04-19-06	50,000,000.00	49,672,041.67	0.00	BNY	JPM
NTRD	CPD	02-27-06	68188	CAFECO LLC CP	4.63000	04-19-06	50,000,000.00	49,672,041.67	0.00	BNY	JPM
NTRD	CPD	02-27-06	68189	JUPITER SECURITIZATION CORP CP	4.53500	03-30-06	50,000,000.00	49,804,743.06	0.00	BNY	CITGM
NTRD	CPD	02-28-06	68193	FALCON ASSET SEC CORP CP	4.53500	03-30-06	50,000,000.00	49,811,041.67	0.00	BNY	JPM
NTRD	CPD	02-28-06	68194	PARK AVE RECEIVABLES CO LLC CP	4.53000	03-29-06	50,000,000.00	49,817,541.67	0.00	BNY	MLCO
NTRD	CPD	02-28-06	68197	SHEFFIELD RECEIVABLES CORP CP	4.54000	03-30-06	50,000,000.00	49,810,833.33	0.00	BNY	BCI
NTRD	CPD	02-28-06	68198	PARK AVE RECEIVABLES CO LLC CP	4.53000	03-28-06	21,362,000.00	21,286,734.55	0.00	BNY	MLCO
NTRD	CPD	02-28-06	68199	FALCON ASSET SEC CORP CP	4.53000	03-28-06	17,862,000.00	17,799,066.22	0.00	BNY	MLCO
NTRD	CPD	02-28-06	68208	CAFECO LLC CP	4.65000	04-24-06	50,000,000.00	49,644,791.67	0.00	BNY	GS
CPD Total							2,530,198,000.00	2,517,989,796.40	0.00		
NTRD	CPI	02-01-06	67975	GE CAPITAL CORP CP	4.45000	02-02-06	44,282,000.00	44,282,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-06	67973	AIG FDG INC CP	4.49000	03-07-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02-01-06	67966	GE CAPITAL CORP CP	4.45000	02-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-06	67967	GE CAPITAL CORP CP	4.45000	02-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-06	67962	GE CAPITAL CORP CP	4.45000	02-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-06	67963	GE CAPITAL CORP CP	4.45000	02-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-06	67964	GE CAPITAL CORP CP	4.45000	02-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-06	67965	GE CAPITAL CORP CP	4.45000	02-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-06	67983	GE CAPITAL CORP CP	4.48000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-06	67998	GE CAPITAL CORP CP	4.48000	02-03-06	44,768,000.00	44,768,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-06	67988	GE CAPITAL CORP CP	4.48000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	02-02-06	67984	GE CAPITAL CORP CP	4.48000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-06	67985	GE CAPITAL CORP CP	4.48000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-06	67986	GE CAPITAL CORP CP	4.48000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-06	67987	GE CAPITAL CORP CP	4.48000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68001	GE CAPITAL CORP CP	4.46000	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68002	GE CAPITAL CORP CP	4.46000	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68003	GE CAPITAL CORP CP	4.46000	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68004	GE CAPITAL CORP CP	4.46000	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68005	GE CAPITAL CORP CP	4.46000	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68006	GE CAPITAL CORP CP	4.46000	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-03-06	68007	GE CAPITAL CORP CP	4.46000	02-06-06	43,143,000.00	43,143,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68009	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68010	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68011	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68012	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68013	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68014	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68017	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68018	GE CAPITAL CORP CP	4.49000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-06	68019	GE CAPITAL CORP CP	4.49000	02-07-06	25,869,000.00	25,869,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68024	GE CAPITAL CORP CP	4.47000	02-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68025	GE CAPITAL CORP CP	4.47000	02-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68026	GE CAPITAL CORP CP	4.47000	02-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68027	GE CAPITAL CORP CP	4.47000	02-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68028	GE CAPITAL CORP CP	4.47000	02-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68029	GE CAPITAL CORP CP	4.47000	02-08-06	45,547,000.00	45,547,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-06	68030	AMEX CREDIT CORP CP	4.49000	03-24-06	20,000,000.00	20,000,000.00	0.00	BNY	AMEX
NTRD	CPI	02-08-06	68039	GE CAPITAL CORP CP	4.46000	02-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-08-06	68040	GE CAPITAL CORP CP	4.46000	02-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-08-06	68041	GE CAPITAL CORP CP	4.46000	02-09-06	6,527,000.00	6,527,000.00	0.00	BNY	GECC
NTRD	CPI	02-10-06	68071	GE CAPITAL CORP CP	4.45000	02-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-10-06	68072	GE CAPITAL CORP CP	4.45000	02-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-10-06	68073	GE CAPITAL CORP CP	4.45000	02-13-06	31,515,000.00	31,515,000.00	0.00	BNY	GECC
NTRD	CPI	02-10-06	68069	GE CAPITAL CORP CP	4.45000	02-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-10-06	68070	GE CAPITAL CORP CP	4.45000	02-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-13-06	68081	TOYOTA MOTOR CREDIT CORP CP	4.51000	03-30-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	02-13-06	68084	AIG FDG INC CP	4.50000	03-20-06	30,531,000.00	30,531,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02-14-06	68087	GE CAPITAL CORP CP	4.47000	02-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-14-06	68088	GE CAPITAL CORP CP	4.47000	02-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-14-06	68089	GE CAPITAL CORP CP	4.47000	02-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-14-06	68090	GE CAPITAL CORP CP	4.47000	02-15-06	19,078,000.00	19,078,000.00	0.00	BNY	GECC

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NTRD	CPI	02-15-06	68105	GE CAPITAL CORP CP	4.50000	02-16-06	28,633,000.00	28,633,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68127	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68128	GE CAPITAL CORP CP	4.46000	02-17-06	28,516,000.00	28,516,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68123	TOYOTA MOTOR CREDIT CORP CP	4.52000	04-04-06	30,000,000.00	30,000,000.00	0.00	BNY	TFS
NTRD	CPI	02-16-06	68121	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68119	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68120	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68116	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68117	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-06	68118	GE CAPITAL CORP CP	4.46000	02-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68140	GE CAPITAL CORP CP	4.46000	02-21-06	599,000.00	599,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68132	AMERICAN GEN FINANCE CORP CP	4.54500	04-03-06	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02-17-06	68134	GE CAPITAL CORP CP	4.46000	02-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68135	GE CAPITAL CORP CP	4.46000	02-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68136	GE CAPITAL CORP CP	4.46000	02-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68137	GE CAPITAL CORP CP	4.46000	02-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68138	GE CAPITAL CORP CP	4.46000	02-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-17-06	68139	GE CAPITAL CORP CP	4.46000	02-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-21-06	68146	GE CAPITAL CORP CP	4.49000	02-22-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-21-06	68147	GE CAPITAL CORP CP	4.49000	02-22-06	32,452,000.00	32,452,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-06	68156	GE CAPITAL CORP CP	4.49000	02-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-06	68157	GE CAPITAL CORP CP	4.49000	02-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-06	68158	GE CAPITAL CORP CP	4.49000	02-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-06	68159	GE CAPITAL CORP CP	4.49000	02-23-06	27,014,000.00	27,014,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-06	68153	AMERICAN GEN FINANCE CORP CP	4.56000	04-10-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02-22-06	68154	AMEX CREDIT CORP CP	4.56000	04-10-06	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	02-23-06	68167	GE CAPITAL CORP CP	4.48000	02-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-06	68168	GE CAPITAL CORP CP	4.48000	02-24-06	31,236,000.00	31,236,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-06	68169	AMEX CREDIT CORP CP	4.56000	04-12-06	18,000,000.00	18,000,000.00	0.00	BNY	AMEX
NTRD	CPI	02-24-06	68181	AMEX CREDIT CORP CP	4.56000	04-12-06	24,650,000.00	24,650,000.00	0.00	BNY	AMEX
NTRD	CPI	02-27-06	68190	GE CAPITAL CORP CP	4.49000	02-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-27-06	68191	GE CAPITAL CORP CP	4.49000	02-28-06	3,233,000.00	3,233,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68211	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68212	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68213	GE CAPITAL CORP CP	4.55000	03-01-06	34,175,000.00	34,175,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68200	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68201	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68202	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68203	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-06	68204	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	02-28-06	68205	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
	CPI Total						<u>4,144,768,000.00</u>	<u>4,144,768,000.00</u>	<u>0.00</u>		
NTRD	CTDM	02-28-06	68247	CAL TRUST MTA	0.00000	12-31-06	16,709.19	16,709.19	0.00	TTC	WACH
	CTDM Total						<u>16,709.19</u>	<u>16,709.19</u>	<u>0.00</u>		
NTRD	FCDN	02-09-06	68058	FFCB D/N	4.64000	11-09-06	10,000,000.00	9,648,133.33	0.00	BNY	MIZO
	FCDN Total						<u>10,000,000.00</u>	<u>9,648,133.33</u>	<u>0.00</u>		
NTRD	FFCB	02-01-06	67968	FFCB	1.87500	01-16-07	12,720,000.00	12,376,178.40	9,937.50	BNY	HSBC
NTRD	FFCB	02-09-06	68044	FFCB	4.62500	12-27-06	8,250,000.00	8,237,253.75	44,515.63	BNY	GPS
NTRD	FFCB	02-09-06	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,680,035.70	60,527.06	BNY	MLCO
NTRD	FFCB	02-09-06	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,950,000.00	0.00	BNY	JPM
NTRD	FFCB	02-15-06	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	0.00	BNY	MS
NTRD	FFCB	02-15-06	68065	FFCB	4.85000	02-15-07	50,000,000.00	49,990,355.00	0.00	BNY	MLCO
NTRD	FFCB	02-15-06	68066	FFCB	4.85000	02-15-07	50,000,000.00	49,990,355.00	0.00	BNY	MLCO
NTRD	FFCB	02-17-06	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,090,078.00	0.00	BNY	GCMI
NTRD	FFCB	02-22-06	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	0.00	BNY	GCMI
NTRD	FFCB	02-24-06	68174	FFCB	3.25000	06-15-07	25,000,000.00	24,482,250.00	155,729.17	BNY	LOOP
NTRD	FFCB	02-28-06	68175	FFCB	3.00000	01-12-07	10,000,000.00	9,836,838.25	38,333.33	BNY	GPS
	FFCB Total						<u>316,905,000.00</u>	<u>315,633,344.10</u>	<u>309,042.69</u>		
NTRD	FHLB	02-01-06	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
NTRD	FHLB	02-07-06	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,941,250.00	23,697.92	BNY	LEHMAN
NTRD	FHLB	02-15-06	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,997,500.00	0.00	BNY	GS
NTRD	FHLB	02-15-06	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	0.00	BNY	MS
NTRD	FHLB	02-15-06	68008	FHLB (CALLABLE)	5.25000	02-13-09	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	FHLB	02-16-06	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,391.25	0.00	BNY	MISC
NTRD	FHLB	02-21-06	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	0.00	BNY	PREBON
NTRD	FHLB	02-21-06	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	0.00	BNY	CS
NTRD	FHLB	02-22-06	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	0.00	BNY	MLCO
	FHLB Total						<u>237,175,000.00</u>	<u>237,113,141.25</u>	<u>23,697.92</u>		
NTRD	FHLM	02-01-06	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FHLM	02-01-06	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FHLM	02-09-06	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
NTRD	FHLM	02-21-06	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FHLM	02-27-06	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,998,500.00	0.00	BNY	MFR
NTRD	FHLM	02-27-06	68161	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	49,987,500.00	0.00	BNY	JPM
NTRD	FHLM	02-27-06	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	0.00	BNY	JPM

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NTRD	FHLM	02-27-06	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	0.00	BNY	BCI
	FHLM Total						340,000,000.00	339,986,000.00	0.00		
NTRD	MCSA	02-09-06	67849	FHLB (CALLABLE)	4.75000	08-09-07	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	MCSA	02-15-06	67882	FHLB (CALLABLE)	4.75000	08-15-07	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
NTRD	MCSA	02-16-06	67896	FHLB (CALLABLE)	4.75000	08-16-07	25,000,000.00	25,000,000.00	0.00	BNY	GCMI
	MCSA Total						100,000,000.00	100,000,000.00	0.00		
NTRD	MMF	02-27-06	68192	GOLDMAN SACHS MMF	0.00000	03-14-06	8,376,882.00	8,376,882.00	0.00	TTC	GS
	MMF Total						8,376,882.00	8,376,882.00	0.00		
NTRD	NCD1	02-02-06	67993	FIRST TENNESSEE BK NA CD	4.57000	04-03-06	50,000,000.00	50,000,827.05	0.00	BNY	MFR
NTRD	NCD1	02-13-06	68085	FIRST TENNESSEE BK NA CD	4.52000	03-16-06	50,000,000.00	50,000,428.89	0.00	BNY	MFR
NTRD	NCD1	02-13-06	68074	WELLS FARGO BK NA CD	5.00000	02-13-07	30,000,000.00	30,000,000.00	0.00	BNY	WFC
	NCD1 Total						130,000,000.00	130,001,255.94	0.00		
NTRD	NCDSU	02-06-06	67978	WELLS FARGO BK NA CD (CALLABLE)	4.75000	08-06-07	50,000,000.00	50,000,000.00	0.00	BNY	WFC
	NCDSU Total						50,000,000.00	50,000,000.00	0.00		
NTRD	NOTE	02-08-06	68032	UST NOTE	3.37500	02-28-07	50,000,000.00	49,347,656.25	750,517.96	BNY	MFR
NTRD	NOTE	02-09-06	68059	UST NOTE	3.37500	02-28-07	50,000,000.00	49,331,477.00	755,179.56	BNY	MFR
NTRD	NOTE	02-09-06	68060	UST NOTE	3.37500	02-28-07	50,000,000.00	49,331,477.00	755,179.56	BNY	MFR
NTRD	NOTE	02-09-06	68051	UST NOTE	3.37500	02-28-07	50,000,000.00	49,328,125.00	755,179.56	BNY	BA
NTRD	NOTE	02-09-06	68052	UST NOTE	3.37500	02-28-07	50,000,000.00	49,328,125.00	755,179.56	BNY	BA
NTRD	NOTE	02-09-06	68053	UST NOTE	3.37500	02-28-07	50,000,000.00	49,328,125.00	755,179.56	BNY	BA
NTRD	NOTE	02-09-06	68054	UST NOTE	3.37500	02-28-07	50,000,000.00	49,328,125.00	755,179.56	BNY	BA
NTRD	NOTE	02-14-06	68086	UST NOTE	3.75000	03-31-07	50,000,000.00	49,472,656.25	705,700.55	BNY	MFR
NTRD	NOTE	02-16-06	68111	UST NOTE	3.37500	02-28-07	50,000,000.00	49,328,125.00	787,810.77	BNY	MLCO
NTRD	NOTE	02-16-06	68112	UST NOTE	3.37500	02-28-07	50,000,000.00	49,328,125.00	787,810.77	BNY	LOOP
NTRD	NOTE	02-16-06	68113	UST NOTE	3.12500	01-31-07	50,000,000.00	49,251,953.13	69,060.77	BNY	MIZO
	NOTE Total						550,000,000.00	542,703,969.63	7,631,978.18		
NTRD	REPO	02-09-06	68063	REPO FHLB 4.625 05-18-07	4.45000	02-10-06	49,375,000.00	49,375,000.00	0.00	BNY	BA
NTRD	REPO	02-09-06	68064	REPO FHLB 4.625 05-18-07	4.45000	02-10-06	4,681,000.00	4,681,000.00	0.00	BNY	BA
NTRD	REPO	02-14-06	68091	REPO FHLB 3.50 11-28-08	4.46000	02-15-06	48,101,000.00	48,101,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-06	68092	REPO FHLB 3.50 11-28-08	4.46000	02-15-06	4,954,000.00	4,954,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-06	68093	REPO FHLB 2.625 07-15-08	4.46000	02-15-06	40,200,000.00	40,200,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-06	68094	REPO FHLB 4.42 11-28-07	4.46000	02-15-06	44,780,000.00	44,780,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-06	68095	REPO FHLB 4.50 10-14-08	4.46000	02-15-06	17,965,000.00	17,965,000.00	0.00	BNY	MLCO
NTRD	REPO	02-15-06	68109	REPO FHLB 3.00 04-17-06	4.53000	02-16-06	38,971,000.00	38,971,000.00	0.00	BNY	MLCO
NTRD	REPO	02-15-06	68110	REPO FNMA 3.375 12-15-08	4.53000	02-16-06	9,050,000.00	9,050,000.00	0.00	BNY	MLCO

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NTRD	REPO	02-15-06	68106	REPO FNMA 2.50 07-16-07	4.53000	02-16-06	33,242,000.00	33,242,000.00	0.00	BNY	MLCO
NTRD	REPO	02-15-06	68107	REPO FNMA 4.96 02-08-08	4.53000	02-16-06	34,271,000.00	34,271,000.00	0.00	BNY	MLCO
NTRD	REPO	02-15-06	68108	REPO FNMA 3.25 11-15-07	4.53000	02-16-06	37,466,000.00	37,466,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68226	REPO FHLB D/N 04-28-06	4.49000	03-01-06	48,654,000.00	48,654,000.00	0.00	BNY	BA
NTRD	REPO	02-28-06	68227	REPO FHLB D/N 04-28-06	4.49000	03-01-06	30,692,000.00	30,692,000.00	0.00	BNY	BA
NTRD	REPO	02-28-06	68222	REPO FNMA 5.00 03-15-16	4.54000	03-01-06	49,265,000.00	49,265,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68223	REPO FNMA 5.00 03-15-16	4.54000	03-01-06	39,412,000.00	39,412,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68224	REPO FHLB 5.75 05-15-12	4.54000	03-01-06	23,729,000.00	23,729,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68225	REPO FHLB D/N 04-28-06	4.49000	03-01-06	48,654,000.00	48,654,000.00	0.00	BNY	BA
NTRD	REPO	02-28-06	68214	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68215	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68216	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68217	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68218	REPO FNMA 6.21 08-06-38	4.54000	03-01-06	58,273,000.00	58,273,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68219	REPO FNMA 6.21 08-06-38	4.54000	03-01-06	29,135,000.00	29,135,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68220	REPO FNMA 6.21 08-06-38	4.54000	03-01-06	58,273,000.00	58,273,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-06	68221	REPO FNMA 5.00 03-15-16	4.54000	03-01-06	49,265,000.00	49,265,000.00	0.00	BNY	MLCO
REPO Total							991,056,000.00	991,056,000.00	0.00		
NTRD	YANK1	02-01-06	67970	SVENSKA HANDELSBANKEN NY CD	4.62000	05-05-06	50,000,000.00	50,001,276.47	0.00	BNY	MFR
NTRD	YANK1	02-01-06	67971	LLOYDS TSB BK PLC NY CD	4.61000	05-01-06	50,000,000.00	50,001,222.21	0.00	BNY	INGF
NTRD	YANK1	02-01-06	67972	UBS AG STAMFORD CD	4.55000	04-03-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	02-02-06	67977	ABN AMRO BK NV CD (CALLABLE)	4.95000	02-02-07	50,000,000.00	50,002,413.71	0.00	BNY	MLCO
NTRD	YANK1	02-02-06	67999	BARCLAYS BK PLC NY CD	4.56500	04-03-06	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	02-06-06	68015	CREDIT SUISSE NY CD	4.65500	05-08-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02-07-06	68031	SOCIETE GENERALE NY CD	4.57000	04-10-06	50,000,000.00	50,000,854.40	0.00	BNY	MFR
NTRD	YANK1	02-08-06	68042	UBS AG STAMFORD CD	4.52000	03-08-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	02-09-06	68061	SOCIETE GENERALE NY CD	4.53000	03-24-06	50,000,000.00	50,000,594.02	0.00	BNY	MFR
NTRD	YANK1	02-09-06	68062	SOCIETE GENERALE NY CD	4.53000	03-24-06	50,000,000.00	50,000,594.02	0.00	BNY	MFR
NTRD	YANK1	02-09-06	68055	CREDIT SUISSE NY CD	4.53000	03-09-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02-09-06	68056	CREDIT SUISSE NY CD	4.53000	03-09-06	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02-10-06	68047	SVENSKA HANDELSBANKEN NY CD	5.00500	02-28-07	50,000,000.00	50,002,525.39	0.00	BNY	MFR
NTRD	YANK1	02-13-06	68082	BK OF MONTREAL CHICAGO CD	4.53000	03-31-06	50,000,000.00	50,000,635.22	0.00	BNY	INGF
NTRD	YANK1	02-13-06	68083	UBS AG STAMFORD CD	4.52000	03-10-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	02-16-06	68125	BK OF MONTREAL CHICAGO CD	4.54500	03-31-06	50,000,000.00	50,000,594.00	0.00	BNY	INGF
NTRD	YANK1	02-16-06	68126	ABN AMRO BK NV CHICAGO CD	4.53000	03-31-06	50,000,000.00	50,000,297.01	0.00	BNY	INGF
NTRD	YANK1	02-17-06	68133	BK OF MONTREAL CHICAGO CD	4.53500	03-30-06	50,000,000.00	50,000,566.52	0.00	BNY	INGF
NTRD	YANK1	02-21-06	68148	SOCIETE GENERALE NY CD	4.59000	04-10-06	50,000,000.00	50,000,662.62	0.00	BNY	MFR
NTRD	YANK1	02-22-06	68155	BK OF MONTREAL CHICAGO CD	4.55000	03-31-06	50,000,000.00	50,000,511.50	0.00	BNY	INGF
NTRD	YANK1	02-24-06	68172	LLOYDS TSB BK PLC NY CD	4.74000	05-25-06	50,000,000.00	50,001,235.39	0.00	BNY	MFR
NTRD	YANK1	02-24-06	68182	CIBC NY CD	4.64000	04-25-06	50,000,000.00	50,000,826.95	0.00	BNY	MFR

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NTRD	YANK1	02-27-06	68186	UBS AG STAMFORD CD	4.58500	04-03-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	02-28-06	68196	ROYAL BK OF SCOTLAND NY CD	4.53000	03-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GCM
NTRD	YANK1	02-28-06	68195	BK OF MONTREAL CHICAGO CD	4.55500	03-31-06	50,000,000.00	50,000,428.88	0.00	BNY	INGF
NTRD	YANK1	02-28-06	68210	ABN AMRO BK NV CHICAGO CD	4.66000	05-01-06	50,000,000.00	50,000,854.27	0.00	BNY	MFR
NTRD	YANK1	02-28-06	68209	BK OF NOVA SCOTIA PORTLAND	4.53000	03-30-06	50,000,000.00	50,000,415.10	0.00	BNY	MFR
NTRD	YANK1	02-28-06	68206	SVENSKA HANDELSBANKEN NY CD	4.75000	06-02-06	50,000,000.00	50,001,289.60	0.00	BNY	MFR
NTRD	YANK1	02-28-06	68207	CIBC NY CD	4.54000	03-29-06	50,000,000.00	50,000,401.31	0.00	BNY	MFR
YANK1 Total							<u>1,425,000,000.00</u>	<u>1,425,018,198.59</u>	<u>0.00</u>		
NTRD	YCDSU	02-01-06	67856	DEUTSCHE BANK AG NY CD SU	4.75000	08-01-07	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
YCDSU Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
PSI-NTRD Total							<u>11,008,495,591.19</u>	<u>10,987,311,430.43</u>	<u>7,964,718.79</u>		

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F5LA	BNOT	02-01-06	67960	BK OF AMERICA NA BK NOTE	4.61000	05-02-06	34,000,000.00	34,000,000.00	0.00	BNY	BA
	BNOT Total						<u>34,000,000.00</u>	<u>34,000,000.00</u>	<u>0.00</u>		
F5LA	CPI	02-02-06	67989	GE CAPITAL CORP CP	4.59000	05-03-06	34,000,000.00	34,000,000.00	0.00	BNY	GECC
F5LA	CPI	02-03-06	68000	TOYOTA MOTOR CREDIT CORP CP	4.51000	04-05-06	31,750,000.00	31,750,000.00	0.00	BNY	TFS
	CPI Total						<u>65,750,000.00</u>	<u>65,750,000.00</u>	<u>0.00</u>		
F5LA	YANK1	02-01-06	67961	DEUTSCHE BK NY CD	4.60000	05-02-06	34,000,000.00	34,000,000.00	0.00	BNY	DBAG
F5LA	YANK1	02-01-06	67959	SOCIETE GENERALE NY CD	4.61000	05-02-06	34,000,000.00	34,000,840.34	0.00	BNY	MFR
F5LA	YANK1	02-06-06	68016	BARCLAYS BK PLC NY CD	4.57500	04-06-06	17,250,000.00	17,250,000.00	0.00	BNY	BCI
	YANK1 Total						<u>85,250,000.00</u>	<u>85,250,840.34</u>	<u>0.00</u>		
F5LA Total							<u>185,000,000.00</u>	<u>185,000,840.34</u>	<u>0.00</u>		
LACOE	GIC5	02-15-06	65815	RBCFPF-REDONDO BEACH USD	3.72000	06-27-06	3,732,141.10	3,732,141.10	0.00	TTC	RBOC
	GIC5 Total						<u>3,732,141.10</u>	<u>3,732,141.10</u>	<u>0.00</u>		
LACOE Total							<u>3,732,141.10</u>	<u>3,732,141.10</u>	<u>0.00</u>		
LAUSD1	GIC04	02-07-06	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	143,500,000.00	143,500,000.00	0.00	TTC	AIGFDG
	GIC04 Total						<u>143,500,000.00</u>	<u>143,500,000.00</u>	<u>0.00</u>		
LAUSD1 Total							<u>143,500,000.00</u>	<u>143,500,000.00</u>	<u>0.00</u>		
LAUSDWC	FFCB	02-07-06	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,767,200.00	221,000.00	BNY	MS
	FFCB Total						<u>16,000,000.00</u>	<u>15,767,200.00</u>	<u>221,000.00</u>		
LAUSDWC	NOTE	02-07-06	68023	UST NOTE	2.62500	05-15-08	5,000,000.00	4,792,968.75	30,455.80	BNY	MFR
LAUSDWC	NOTE	02-13-06	68075	UST NOTE	4.37500	01-31-08	21,000,000.00	20,899,921.88	32,993.78	BNY	JPM
	NOTE Total						<u>26,000,000.00</u>	<u>25,692,890.63</u>	<u>63,449.58</u>		
LAUSDWC	TBIL	02-07-06	68020	UST BILL	4.43500	06-22-06	6,000,000.00	5,900,212.50	0.00	BNY	JPM
	TBIL Total						<u>6,000,000.00</u>	<u>5,900,212.50</u>	<u>0.00</u>		
LAUSDWC	YANK1	02-07-06	68022	RABOBANK NEDERLAND NY CD	4.69500	06-22-06	14,000,000.00	14,000,000.00	0.00	BNY	RABO
	YANK1 Total						<u>14,000,000.00</u>	<u>14,000,000.00</u>	<u>0.00</u>		
LAUSDWC Total							<u>62,000,000.00</u>	<u>61,360,303.13</u>	<u>284,449.58</u>		
SANIT	GIC06	02-08-06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	124,000,000.00	124,000,000.00	0.00	TTC	TRIN
	GIC06 Total						<u>124,000,000.00</u>	<u>124,000,000.00</u>	<u>0.00</u>		
SANIT Total							<u>124,000,000.00</u>	<u>124,000,000.00</u>	<u>0.00</u>		
SPI Total							<u>518,232,141.10</u>	<u>517,593,284.57</u>	<u>284,449.58</u>		

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Pooled Surplus Investments
 For the Period February 1, 2006 to February 28, 2006
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02-01-06	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	6,471.00	6,466.96	0.00	6,466.96	-3.66
			FHLMC PARTICIPATION CERTIF Total			6,471.00	6,466.96	0.00	6,466.96	-3.66
02-01-06	NTRD	67957	GOLDMAN SACHS MMF	Withdrawal	100.00000	7,122,853.00	7,122,853.00	0.00	7,122,853.00	0.00
02-28-06	NTRD	68192	GOLDMAN SACHS MMF	Withdrawal	100.00000	8,376,882.00	8,376,882.00	0.00	8,376,882.00	0.00
			GOLDMAN SACHS MMF Total			15,499,735.00	15,499,735.00	0.00	15,499,735.00	0.00
			PSI-NTRD Total			15,506,206.00	15,506,201.96	0.00	15,506,201.96	-3.66

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Specific Purpose Investments
 For the Period February 1, 2006 to February 28, 2006
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02-01-06	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	368.50	368.50	245.50	614.00	0.00
02-01-06	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	480.14	480.14	289.47	769.61	0.00
02-02-06	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,485.37	1,485.37	882.71	2,368.08	0.00
02-07-06	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	876.17	876.17	573.04	1,449.21	0.00
02-07-06	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	534.87	534.87	211.58	746.45	0.00
02-07-06	GF	17270	FLYING TRIANGLE LOAN	Call	100.00000	1,376.68	1,376.68	702.38	2,079.06	0.00
02-14-06	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	891.21	891.21	445.90	1,337.11	0.00
02-15-06	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	345.86	345.86	160.10	505.96	0.00
FLYING TRIANGLE Total						6,358.80	6,358.80	3,510.68	9,869.48	0.00
GF Total						6,358.80	6,358.80	3,510.68	9,869.48	0.00
SPI Total						6,358.80	6,358.80	3,510.68	9,869.48	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of February 28, 2006
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,224,914,038.45	3,224,072,233.95	(841,804.50)	164,250,578.90	164,143,339.06	(107,239.84)
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	4,927,188,984.12	4,932,067,398.22	4,878,414.10	75,750,000.00	75,750,206.01	206.01
Governments	1,188,251,636.59	1,187,222,875.00	(1,028,761.59)	390,090,631.50	388,218,429.11	(1,872,202.39)
Agencies	6,103,700,428.76	6,078,059,680.93	(25,640,747.83)	325,915,050.63	324,633,780.20	(1,281,270.43)
Municipals	40,000,000.00	40,000,000.00	0.00	5,435,000.00	5,435,000.00	0.00
Corp. & Deposit Notes	863,377,351.58	863,040,146.50	(337,205.08)	34,000,000.00	33,995,505.88	(4,494.12)
Repurchase Agreements	628,000,000.00	628,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	5,076,414.95	5,055,960.29	(20,454.66)	790,565,799.08	790,565,799.08	0.00
TOTAL	<u>\$16,980,508,854.45</u>	<u>\$16,957,518,294.89</u>	<u>(\$22,990,559.56)</u>	<u>\$1,786,007,060.11</u>	<u>\$1,782,742,059.34</u>	<u>(\$3,265,000.77)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.24% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 02/28/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
67884	BK OF AMERICA NA BK NOTE	99.99941714
67682	BK OF AMERICA NA BK NOTE	99.99140835
67926	BK OF AMERICA NA BK NOTE	99.98678617
67976	BK OF AMERICA NA BK NOTE	99.98851211
68177	BK OF AMERICA NA BK NOTE	99.99393959
68077	BNP PARIBAS NY BK NOTE	99.95003199
63408	WELLS FARGO & CO FRN	99.95000000
67242	TOYOTA MOTOR CREDIT CORP CP	99.99854634
67935	AIG FDG INC CP	99.99961607
67947	AIG FDG INC CP	99.99987652
67948	AIG FDG INC CP	99.99987652
67836	TOYOTA MOTOR CREDIT CORP CP	99.99821287
67973	AIG FDG INC CP	99.99968661
67456	TOYOTA MOTOR CREDIT CORP CP	99.99487973
68084	AIG FDG INC CP	100.00007097
68030	AMEX CREDIT CORP CP	99.99956550
67885	TOYOTA MOTOR CREDIT CORP CP	99.99812628
67892	TOYOTA MOTOR CREDIT CORP CP	99.99807815
68081	TOYOTA MOTOR CREDIT CORP CP	100.00141517
68132	AMERICAN GEN FINANCE CORP CP	100.00514137
68123	TOYOTA MOTOR CREDIT CORP CP	100.00290351
68153	AMERICAN GEN FINANCE CORP CP	100.00383314
68154	AMEX CREDIT CORP CP	100.00383314
68169	AMEX CREDIT CORP CP	100.00415733
68181	AMEX CREDIT CORP CP	100.00415687
64881	DEUTSCHE BANK AG NY FRCDQ	99.95000000
67370	CITIBANK NA CD	99.99519119
68085	FIRST TENNESSEE BK NA CD	99.99962242
67550	CITIBANK NA CD	99.99368446
67549	FIRST TENNESSEE BK NA CD	99.99310770
67993	FIRST TENNESSEE BK NA CD	100.00329917
67812	FIRST TENNESSEE BK NA CD	99.99315952
68074	WELLS FARGO BK NA CD	99.92535474
67230	SVENSKA HANDELSBANKEN NY CD	99.99635926
68042	UBS AG STAMFORD CD	99.99974803
68055	CREDIT SUISSE NY CD	99.99997986
68056	CREDIT SUISSE NY CD	99.99997986
68083	UBS AG STAMFORD CD	99.99976383
67434	BARCLAYS BK PLC SF CD	99.99428836
67464	BNP PARIBAS SF CD	99.99411019
67511	BNP PARIBAS SF CD	99.99282408
67866	BARCLAYS BK PLC NY CD	99.99679597
68061	SOCIETE GENERALE NY CD	99.99994639
68062	SOCIETE GENERALE NY CD	99.99994639
67909	UBS AG STAMFORD CD	99.99854239
68133	BK OF MONTREAL CHICAGO CD	100.00072532
68125	BK OF MONTREAL CHICAGO CD	100.00155705
68126	ABN AMRO BK NV CHICAGO CD	100.00027233
68155	BK OF MONTREAL CHICAGO CD	100.00227930
68082	BK OF MONTREAL CHICAGO CD	100.00012596
67914	BK OF NOVA SCOTIA PORTLAND CD	99.99758793
67945	BARCLAYS BK PLC NY CD	100.00120124
67972	UBS AG STAMFORD CD	100.00137072
67999	BARCLAYS BK PLC NY CD	100.00283049
67677	BNP PARIBAS SF CD	99.99234217
68031	SOCIETE GENERALE NY CD	100.00089174
68148	SOCIETE GENERALE NY CD	100.00407197
67813	CREDIT SUISSE NY CD	99.99436792
67482	BK OF NOVA SCOTIA NY CD	99.98516991

Los Angeles County Treasurer
Market Pricing Exceptions
As of 02/28/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
67833	BARCLAYS BK PLC NY CD	99.99681055
67834	ROYAL BK OF CANADA NY CD	99.97760617
67910	BNP PARIBAS SF CD	99.98416054
67971	LLOYDS TSB BK PLC NY CD	99.98699051
67953	SOCIETE GENERALE NY CD	99.98667857
68015	CREDIT SUISSE NY CD	99.99462683
67943	DEUTSCHE BANK AG NY CD	99.95076678
67944	BNP PARIBAS SF CD	99.93421817
67946	RABOBANK NEDERLAND NY CD	99.93547644
67051	ROYAL BK OF SCOTLAND PLC NY CD	99.77101549
67977	ABN AMRO BK NV CD (CALLABLE)	99.87585886
67856	DEUTSCHE BANK AG NY CD SU	99.95000000
67960	BK OF AMERICA NA BK NOTE	99.98678238
68000	TOYOTA MOTOR CREDIT CORP CP	100.00204051
67989	GE CAPITAL CORP CP	99.99960421
68016	BARCLAYS BK PLC NY CD	100.00433382
67959	SOCIETE GENERALE NY CD	99.98678238
67961	DEUTSCHE BK NY CD	99.98505264
66138	RABOBANK NEDERLAND NY CD	99.86001157
66945	GE CAPITAL CORP CP	99.99705642
66947	TOYOTA MOTOR CREDIT CORP CP	99.99680318
68022	RABOBANK NEDERLAND NY CD	99.95376820
67500	BARCLAYS BK NY CD	99.91406577
67507	DEUTSCHE BANK NY CD	99.83646070

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2006
Fund Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	60180	LACCAL BANS	7.25000	06-30-06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	62261	LACCAL BANS	7.25000	06-30-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	63425	LACCAL BANS	7.25000	06-30-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	64218	LACCAL BANS	4.84800	06-30-07	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	66002	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	66446	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	67301	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							40,000,000.00	40,000,000.00	40,000,000.00
PSI	NTRD	BNOT	67682	BK OF AMERICA NA BK NOTE	4.46000	04-03-06	50,000,000.00	50,000,000.00	49,995,704.00
PSI	NTRD	BNOT	67835	BK OF AMERICA NA BK NOTE	4.53000	04-20-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	BNOT	67884	BK OF AMERICA NA BK NOTE	4.53000	03-24-06	50,000,000.00	50,000,000.00	49,999,708.50
PSI	NTRD	BNOT	67926	BK OF AMERICA NA BK NOTE	4.61000	05-01-06	50,000,000.00	50,000,000.00	49,993,393.00
PSI	NTRD	BNOT	67976	BK OF AMERICA NA BK NOTE	4.62000	05-02-06	50,000,000.00	50,000,000.00	49,994,256.00
PSI	NTRD	BNOT	68077	BNP PARIBAS NY BK NOTE	5.02500	02-16-07	25,000,000.00	25,000,000.00	24,987,508.00
PSI	NTRD	BNOT	68177	BK OF AMERICA NA BK NOTE	4.92000	08-23-06	50,000,000.00	50,000,000.00	49,996,969.50
BNOT Total							325,000,000.00	325,000,000.00	324,967,539.00
PSI	NTRD	CNFL	63109	ROYAL BK OF SCOTLAND PLC FRN	4.79000	11-24-06	50,000,000.00	50,000,000.00	50,028,000.00
PSI	NTRD	CNFL	63110	ROYAL BK OF SCOTLAND PLC FRN	4.79000	11-24-06	20,000,000.00	20,000,000.00	20,011,200.00
PSI	NTRD	CNFL	63408	WELLS FARGO & CO FRN	4.54000	03-03-06	35,000,000.00	35,000,228.17	34,982,500.00
PSI	NTRD	CNFL	64115	CITIGROUP GLOBAL MKTS FRN	4.56125	03-16-07	10,350,000.00	10,355,922.82	10,358,797.50
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	4.76000	08-06-07	40,000,000.00	40,013,803.87	40,030,000.00
PSI	NTRD	CNFL	64474	WELLS FARGO & CO FRN	4.58125	09-15-06	15,000,000.00	15,010,093.62	15,012,900.00
PSI	NTRD	CNFL	64476	TOYOTA MOTOR CREDIT CORP FRN	4.47125	03-22-07	25,000,000.00	25,000,000.00	25,002,500.00
PSI	NTRD	CNFL	64496	ROYAL BK OF SCOTLAND PLC FRN	4.52688	03-30-07	50,000,000.00	50,000,000.00	50,026,000.00
PSI	NTRD	CNFL	65258	WELLS FARGO & CO FRN	4.57000	06-12-06	25,000,000.00	25,009,699.17	25,012,250.00
PSI	NTRD	CNFL	66797	CITIGROUP INC FRN	4.63850	01-12-07	15,000,000.00	15,010,932.25	15,008,100.00
PSI	NTRD	CNFL	66885	BK OF AMERICA NA FRN	4.56000	11-07-06	25,000,000.00	25,000,000.00	25,001,500.00
PSI	NTRD	CNFL	67034	CITIGROUP GLOBAL MKTS FRN	4.74788	07-25-06	18,000,000.00	18,010,512.00	18,010,260.00
PSI	NTRD	CNFL	67073	TOYOTA MOTOR CREDIT CORP FRN	4.72031	05-22-07	25,000,000.00	25,000,000.00	24,999,750.00
PSI	NTRD	CNFL	67088	WELLS FARGO & CO FRN	4.58125	09-15-06	50,000,000.00	50,030,970.95	50,043,000.00
CNFL Total							403,350,000.00	403,442,162.85	403,526,757.50
PSI	NTRD	CNFM	66731	GREENWICH CAP HLDGS INC FRN	4.53000	04-07-06	50,000,000.00	50,000,000.00	50,000,000.00
CNFM Total							50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CNFX	66969	CITIGROUP INC NOTE	5.00000	03-06-07	10,000,000.00	10,023,824.02	9,983,900.00
PSI	NTRD	CNFX	67498	TOYOTA MOTOR CREDIT CORP MTN	3.00000	06-09-06	20,000,000.00	19,911,364.71	19,901,400.00
CNFX Total							30,000,000.00	29,935,188.73	29,885,300.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2006
Fund Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX2	64455	TOYOTA MOTOR CREDIT CORP MTN	3.65000	04-13-06	25,000,000.00	25,000,000.00	24,966,250.00
		CNFX2 Total					25,000,000.00	25,000,000.00	24,966,250.00
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	3.50000	11-06-06	30,000,000.00	30,000,000.00	29,694,300.00
		CNSU Total					30,000,000.00	30,000,000.00	29,694,300.00
PSI	NTRD	CPD	67300	BEAR STEARNS COS INC CP	4.36000	03-06-06	50,000,000.00	49,969,722.22	49,967,000.00
PSI	NTRD	CPD	67375	METLIFE FUNDING INC CP	4.36000	03-06-06	50,000,000.00	49,969,722.22	49,967,000.00
PSI	NTRD	CPD	67376	METLIFE FUNDING INC CP	4.36000	03-06-06	50,000,000.00	49,969,722.22	49,967,000.00
PSI	NTRD	CPD	67377	METLIFE FUNDING INC CP	4.36000	03-06-06	1,028,000.00	1,027,377.49	1,027,321.52
PSI	NTRD	CPD	67442	VARIABLE FDG CAPITAL CO LLC CP	4.38000	03-13-06	25,000,000.00	24,963,500.00	24,971,055.00
PSI	NTRD	CPD	67465	VARIABLE FDG CAPITAL CO LLC CP	4.38000	03-14-06	50,000,000.00	49,920,916.67	49,938,555.00
PSI	NTRD	CPD	67466	FALCON ASSET SEC CORP CP	4.38000	03-15-06	17,780,000.00	17,749,714.73	17,756,886.00
PSI	NTRD	CPD	67486	VARIABLE FDG CAPITAL CO LLC CP	4.38000	03-16-06	50,000,000.00	49,908,750.00	49,931,440.00
PSI	NTRD	CPD	67552	VARIABLE FDG CAPITAL CO LLC CP	4.39000	03-20-06	25,000,000.00	24,942,076.39	24,958,610.00
PSI	NTRD	CPD	67588	JUPITER SECURITIZATION CORP CP	4.39000	03-20-06	50,000,000.00	49,884,152.78	49,917,220.00
PSI	NTRD	CPD	67589	JUPITER SECURITIZATION CORP CP	4.39000	03-20-06	1,732,000.00	1,727,987.05	1,729,132.50
PSI	NTRD	CPD	67591	CITIGROUP FDG INC CP	4.39000	03-20-06	50,000,000.00	49,884,152.78	49,918,180.00
PSI	NTRD	CPD	67635	CAFCO LLC CP	4.35000	03-01-06	50,000,000.00	50,000,000.00	49,984,940.00
PSI	NTRD	CPD	67636	CAFCO LLC CP	4.35000	03-01-06	15,000,000.00	15,000,000.00	14,995,482.00
PSI	NTRD	CPD	67669	HSBC USA INC CP	4.53500	06-28-06	50,000,000.00	49,250,465.27	49,508,145.00
PSI	NTRD	CPD	67767	VARIABLE FDG CAPITAL CO LLC CP	4.40000	03-10-06	50,000,000.00	49,945,000.00	49,952,775.00
PSI	NTRD	CPD	67773	CRC FUNDING LLC CP	4.38000	03-03-06	45,000,000.00	44,989,050.00	44,980,123.50
PSI	NTRD	CPD	67805	VARIABLE FDG CAPITAL CO LLC CP	4.47000	04-17-06	50,000,000.00	49,708,208.34	49,814,540.00
PSI	NTRD	CPD	67806	CRC FUNDING LLC CP	4.44000	03-27-06	50,000,000.00	49,839,666.67	49,893,580.00
PSI	NTRD	CPD	67832	VARIABLE FDG CAPITAL CO LLC CP	4.48000	04-17-06	50,000,000.00	49,707,555.55	49,814,540.00
PSI	NTRD	CPD	67837	ING AMERICA INS HLDGS INC CP	4.49000	04-13-06	50,000,000.00	49,731,847.22	49,832,430.00
PSI	NTRD	CPD	67841	JUPITER SECURITIZATION CORP CP	4.45000	03-17-06	47,000,000.00	46,907,044.44	46,932,211.90
PSI	NTRD	CPD	67848	VARIABLE FDG CAPITAL CO LLC CP	4.50000	04-20-06	43,196,000.00	42,926,025.00	43,025,298.05
PSI	NTRD	CPD	67850	CRC FUNDING LLC CP	4.45000	03-08-06	50,000,000.00	49,956,736.11	49,960,345.00
PSI	NTRD	CPD	67851	CITIGROUP FDG INC CP	4.46000	03-07-06	50,000,000.00	49,962,833.33	49,963,860.00
PSI	NTRD	CPD	67852	BEAR STEARNS COS INC CP	4.46000	03-09-06	50,000,000.00	49,950,444.45	49,956,330.00
PSI	NTRD	CPD	67886	PREF RECEIVABLES FDG CORP CP	4.49000	03-23-06	31,720,000.00	31,632,963.84	31,660,718.49
PSI	NTRD	CPD	67888	JUPITER SECURITIZATION CORP CP	4.54000	04-25-06	22,447,000.00	22,291,305.12	22,349,097.41
PSI	NTRD	CPD	67891	ING AMERICA INS HLDGS INC CP	4.54000	04-21-06	31,000,000.00	30,876,618.33	30,876,353.40
PSI	NTRD	CPD	67893	CRC FUNDING LLC CP	4.50000	03-07-06	50,000,000.00	49,962,500.00	49,963,860.00
PSI	NTRD	CPD	67903	PREF RECEIVABLES FDG CORP CP	4.50000	03-24-06	50,000,000.00	49,856,250.00	49,903,000.00
PSI	NTRD	CPD	67904	PREF RECEIVABLES FDG CORP CP	4.50000	03-24-06	37,079,000.00	36,972,397.88	37,007,066.74
PSI	NTRD	CPD	67905	BEAR STEARNS COS INC CP	4.52000	03-29-06	50,000,000.00	49,824,222.22	49,884,790.00
PSI	NTRD	CPD	67906	CAFCO LLC CP	4.49000	03-15-06	50,000,000.00	49,912,694.45	49,935,745.00
PSI	NTRD	CPD	67907	ING AMERICA INS HLDGS INC CP	4.54000	04-24-06	50,000,000.00	49,659,500.00	49,788,400.00
PSI	NTRD	CPD	67908	ING AMERICA INS HLDGS INC CP	4.54000	04-24-06	20,000,000.00	19,863,800.00	19,915,360.00

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PSI	NTRD	CPD	67942	FALCON ASSET SEC CORP CP	4.50000	03-01-06	50,000,000.00	50,000,000.00	49,984,775.00
PSI	NTRD	CPD	67969	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-07-06	29,437,000.00	29,414,873.19	29,415,475.67
PSI	NTRD	CPD	67974	CAFCO LLC CP	4.51000	03-29-06	16,125,000.00	16,068,437.09	16,088,275.31
PSI	NTRD	CPD	67990	VARIABLE FDG CAPITAL CO LLC CP	4.58000	05-01-06	36,600,000.00	36,315,963.67	36,422,189.88
PSI	NTRD	CPD	67991	PREF RECEIVABLES FDG CORP CP	4.50000	03-02-06	50,000,000.00	49,993,750.00	49,981,220.00
PSI	NTRD	CPD	67992	PREF RECEIVABLES FDG CORP CP	4.50000	03-02-06	1,182,000.00	1,181,852.25	1,181,556.04
PSI	NTRD	CPD	67994	CAFCO LLC CP	4.59000	05-01-06	50,000,000.00	49,611,125.00	49,759,610.00
PSI	NTRD	CPD	67995	CBA (DELAWARE) FINANCE INC CP	4.50000	03-28-06	14,300,000.00	14,251,737.50	14,268,499.96
PSI	NTRD	CPD	67996	FALCON ASSET SEC CORP CP	4.51000	03-06-06	23,736,000.00	23,721,132.03	23,720,334.24
PSI	NTRD	CPD	67997	CAFCO LLC CP	4.50000	03-09-06	28,000,000.00	27,972,000.00	27,975,824.80
PSI	NTRD	CPD	68033	HSBC USA INC CP	4.54000	04-10-06	50,000,000.00	49,747,777.78	49,842,375.00
PSI	NTRD	CPD	68034	VARIABLE FDG CAPITAL CO LLC CP	4.56000	04-20-06	50,000,000.00	49,683,333.33	49,802,410.00
PSI	NTRD	CPD	68035	JUPITER SECURITIZATION CORP CP	4.51000	03-08-06	19,056,000.00	19,039,288.95	19,040,711.37
PSI	NTRD	CPD	68036	CRC FUNDING LLC CP	4.51000	03-17-06	40,000,000.00	39,919,822.22	39,942,976.00
PSI	NTRD	CPD	68037	BEAR STEARNS COS INC CP	4.52000	03-20-06	50,000,000.00	49,880,722.22	49,917,220.00
PSI	NTRD	CPD	68048	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-09-06	50,000,000.00	49,949,888.89	49,956,830.00
PSI	NTRD	CPD	68049	JUPITER SECURITIZATION CORP CP	4.50000	03-22-06	50,000,000.00	49,868,750.00	49,910,110.00
PSI	NTRD	CPD	68050	JUPITER SECURITIZATION CORP CP	4.50000	03-22-06	333,000.00	332,125.88	332,401.33
PSI	NTRD	CPD	68067	JUPITER SECURITIZATION CORP CP	4.50000	03-14-06	50,000,000.00	49,918,750.00	49,938,555.00
PSI	NTRD	CPD	68068	JUPITER SECURITIZATION CORP CP	4.50000	03-13-06	50,000,000.00	49,925,000.00	49,942,110.00
PSI	NTRD	CPD	68078	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-14-06	50,000,000.00	49,918,569.44	49,939,260.00
PSI	NTRD	CPD	68079	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-14-06	28,017,000.00	27,971,371.20	27,982,964.95
PSI	NTRD	CPD	68080	CRC FUNDING LLC CP	4.50000	03-24-06	50,000,000.00	49,856,250.00	49,904,120.00
PSI	NTRD	CPD	68100	PARK AVE RECEIVABLES CO LLC CP	4.50000	03-01-06	12,741,000.00	12,741,000.00	12,737,120.37
PSI	NTRD	CPD	68101	CAFCO LLC CP	4.53000	04-03-06	50,000,000.00	49,792,375.00	49,871,050.00
PSI	NTRD	CPD	68102	CRC FUNDING LLC CP	4.53000	03-30-06	25,676,000.00	25,582,303.99	25,615,597.21
PSI	NTRD	CPD	68122	FALCON ASSET SEC CORP CP	4.51000	04-03-06	50,000,000.00	49,793,291.67	49,869,555.00
PSI	NTRD	CPD	68124	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-07-06	50,000,000.00	49,962,416.67	49,963,860.00
PSI	NTRD	CPD	68130	FALCON ASSET SEC CORP CP	4.51000	04-03-06	50,000,000.00	49,793,291.67	49,869,555.00
PSI	NTRD	CPD	68131	JUPITER SECURITIZATION CORP CP	4.51000	04-03-06	50,000,000.00	49,793,291.67	49,869,555.00
PSI	NTRD	CPD	68141	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-17-06	50,000,000.00	49,899,777.78	49,927,885.00
PSI	NTRD	CPD	68142	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-17-06	2,159,000.00	2,154,672.41	2,155,886.07
PSI	NTRD	CPD	68143	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-21-06	50,000,000.00	49,874,722.22	49,914,665.00
PSI	NTRD	CPD	68144	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-21-06	30,000,000.00	29,924,833.34	29,948,799.00
PSI	NTRD	CPD	68145	SHEFFIELD RECEIVABLES CORP CP	4.51000	03-20-06	50,000,000.00	49,880,986.11	49,918,180.00
PSI	NTRD	CPD	68149	CRC FUNDING LLC CP	4.53000	04-03-06	50,000,000.00	49,792,375.00	49,871,050.00
PSI	NTRD	CPD	68150	CRC FUNDING LLC CP	4.60000	04-20-06	50,000,000.00	49,680,555.55	49,804,595.00
PSI	NTRD	CPD	68151	SHEFFIELD RECEIVABLES CORP CP	4.50000	03-01-06	30,568,000.00	30,568,000.00	30,558,792.92
PSI	NTRD	CPD	68152	PREF RECEIVABLES FDG CORP CP	4.50000	03-21-06	50,000,000.00	49,875,000.00	49,913,665.00
PSI	NTRD	CPD	68163	PREF RECEIVABLES FDG CORP CP	4.49000	03-06-06	28,649,000.00	28,631,134.16	28,630,091.66
PSI	NTRD	CPD	68164	PARK AVE RECEIVABLES CO LLC CP	4.51000	03-22-06	50,000,000.00	49,868,458.33	49,910,110.00
PSI	NTRD	CPD	68165	VARIABLE FDG CAPITAL CO LLC CP	4.57000	04-11-06	24,000,000.00	23,875,086.67	23,922,448.80

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PSI	NTRD	CPD	68166	SHEFFIELD RECEIVABLES CORP CP	4.52000	03-24-06	31,300,000.00	31,209,612.55	31,239,979.12
PSI	NTRD	CPD	68170	CITIGROUP FDG INC CP	4.50000	03-10-06	50,000,000.00	49,943,750.00	49,953,315.00
PSI	NTRD	CPD	68171	CBA (DELAWARE) FINANCE INC CP	4.67000	05-22-06	50,000,000.00	49,468,138.89	49,669,640.00
PSI	NTRD	CPD	68176	JUPITER SECURITIZATION CORP CP	4.52000	03-27-06	50,000,000.00	49,836,777.78	49,892,330.00
PSI	NTRD	CPD	68178	VARIABLE FDG CAPITAL CO LLC CP	4.60000	04-17-06	46,000,000.00	45,723,744.45	45,829,376.80
PSI	NTRD	CPD	68179	HSBC USA INC CP	4.60000	04-20-06	50,000,000.00	49,680,555.55	49,802,410.00
PSI	NTRD	CPD	68180	CRC FUNDING LLC CP	4.59000	04-20-06	50,000,000.00	49,681,250.00	49,804,595.00
PSI	NTRD	CPD	68183	FALCON ASSET SEC CORP CP	4.55000	04-04-06	50,000,000.00	49,785,138.89	49,865,710.00
PSI	NTRD	CPD	68184	FALCON ASSET SEC CORP CP	4.55000	04-04-06	50,000,000.00	49,785,138.89	49,865,710.00
PSI	NTRD	CPD	68185	FALCON ASSET SEC CORP CP	4.53000	03-27-06	50,000,000.00	49,836,416.66	49,892,330.00
PSI	NTRD	CPD	68187	CAFCO LLC CP	4.63000	04-19-06	50,000,000.00	49,684,902.78	49,808,615.00
PSI	NTRD	CPD	68188	CAFCO LLC CP	4.63000	04-19-06	50,000,000.00	49,684,902.78	49,808,615.00
PSI	NTRD	CPD	68189	JUPITER SECURITIZATION CORP CP	4.53500	03-30-06	50,000,000.00	49,817,340.28	49,881,005.00
PSI	NTRD	CPD	68193	FALCON ASSET SEC CORP CP	4.53500	03-30-06	50,000,000.00	49,817,340.28	50,000,000.00
PSI	NTRD	CPD	68194	PARK AVE RECEIVABLES CO LLC CP	4.53000	03-29-06	50,000,000.00	49,823,833.34	50,000,000.00
PSI	NTRD	CPD	68197	SHEFFIELD RECEIVABLES CORP CP	4.54000	03-30-06	50,000,000.00	49,817,138.89	49,886,125.00
PSI	NTRD	CPD	68198	PARK AVE RECEIVABLES CO LLC CP	4.53000	03-28-06	21,362,000.00	21,289,422.60	21,314,392.65
PSI	NTRD	CPD	68199	FALCON ASSET SEC CORP CP	4.53000	03-28-06	17,862,000.00	17,801,313.86	17,822,192.75
PSI	NTRD	CPD	68208	CAFCO LLC CP	4.65000	04-24-06	50,000,000.00	49,651,250.00	50,000,000.00
CPD Total							3,920,085,000.00	3,906,932,984.12	3,911,806,998.41
PSI	NTRD	CPI	67242	TOYOTA MOTOR CREDIT CORP CP	4.31000	03-02-06	50,000,000.00	50,000,000.00	49,999,273.00
PSI	NTRD	CPI	67456	TOYOTA MOTOR CREDIT CORP CP	4.38000	03-15-06	25,000,000.00	25,000,000.00	24,998,719.75
PSI	NTRD	CPI	67836	TOYOTA MOTOR CREDIT CORP CP	4.40000	03-06-06	38,000,000.00	38,000,000.00	37,999,320.56
PSI	NTRD	CPI	67885	TOYOTA MOTOR CREDIT CORP CP	4.47000	03-27-06	50,000,000.00	50,000,000.00	49,999,063.00
PSI	NTRD	CPI	67892	TOYOTA MOTOR CREDIT CORP CP	4.47000	03-29-06	6,530,000.00	6,530,000.00	6,529,874.49
PSI	NTRD	CPI	67935	AIG FDG INC CP	4.50000	03-02-06	1,370,000.00	1,370,000.00	1,369,994.74
PSI	NTRD	CPI	67947	AIG FDG INC CP	4.50000	03-03-06	50,000,000.00	50,000,000.00	49,999,938.00
PSI	NTRD	CPI	67948	AIG FDG INC CP	4.50000	03-03-06	17,000,000.00	17,000,000.00	16,999,978.92
PSI	NTRD	CPI	67973	AIG FDG INC CP	4.49000	03-07-06	50,000,000.00	50,000,000.00	49,999,843.00
PSI	NTRD	CPI	68030	AMEX CREDIT CORP CP	4.49000	03-24-06	20,000,000.00	20,000,000.00	19,999,913.00
PSI	NTRD	CPI	68081	TOYOTA MOTOR CREDIT CORP CP	4.51000	03-30-06	50,000,000.00	50,000,000.00	50,000,705.00
PSI	NTRD	CPI	68084	AIG FDG INC CP	4.50000	03-20-06	30,531,000.00	30,531,000.00	30,531,021.37
PSI	NTRD	CPI	68123	TOYOTA MOTOR CREDIT CORP CP	4.52000	04-04-06	30,000,000.00	30,000,000.00	30,000,870.00
PSI	NTRD	CPI	68132	AMERICAN GEN FINANCE CORP CP	4.54500	04-03-06	25,000,000.00	25,000,000.00	25,001,285.00
PSI	NTRD	CPI	68153	AMERICAN GEN FINANCE CORP CP	4.56000	04-10-06	50,000,000.00	50,000,000.00	50,001,915.00
PSI	NTRD	CPI	68154	AMEX CREDIT CORP CP	4.56000	04-10-06	50,000,000.00	50,000,000.00	50,001,915.00
PSI	NTRD	CPI	68169	AMEX CREDIT CORP CP	4.56000	04-12-06	18,000,000.00	18,000,000.00	18,000,747.00
PSI	NTRD	CPI	68181	AMEX CREDIT CORP CP	4.56000	04-12-06	24,650,000.00	24,650,000.00	24,651,022.98
PSI	NTRD	CPI	68200	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68201	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68202	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	CPI	68203	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68204	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68205	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68211	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68212	GE CAPITAL CORP CP	4.55000	03-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	68213	GE CAPITAL CORP CP	4.55000	03-01-06	34,175,000.00	34,175,000.00	34,175,000.00
CPI Total							<u>1,020,256,000.00</u>	<u>1,020,256,000.00</u>	<u>1,020,260,399.81</u>
PSI	NTRD	CTDM	66673	CAL TRUST MTA	0.00000	12-31-06	5,000,000.00	5,000,000.00	4,979,654.12
PSI	NTRD	CTDM	66967	CAL TRUST MTA	0.00000	12-31-06	497.53	497.53	495.50
PSI	NTRD	CTDM	66968	CAL TRUST MTA	0.00000	12-31-06	13,710.48	13,710.48	13,696.49
PSI	NTRD	CTDM	67221	CAL TRUST MTA	0.00000	12-31-06	14,658.34	14,658.34	14,628.45
PSI	NTRD	CTDM	67690	CAL TRUST MTA	0.00000	12-31-06	14,717.94	14,717.94	14,687.94
PSI	NTRD	CTDM	67958	CAL TRUST MTA	0.00000	12-31-06	16,121.47	16,121.47	16,088.60
PSI	NTRD	CTDM	68247	CAL TRUST MTA	0.00000	12-31-06	16,709.19	16,709.19	16,709.19
CTDM Total							<u>5,076,414.95</u>	<u>5,076,414.95</u>	<u>5,055,960.29</u>
PSI	NTRD	FCDN	64798	FFCB D/N	3.51000	04-10-06	10,000,000.00	9,961,000.00	9,950,000.00
PSI	NTRD	FCDN	64799	FFCB D/N	3.51000	04-10-06	10,000,000.00	9,961,000.00	9,950,000.00
PSI	NTRD	FCDN	67213	FFCB D/N	4.19000	03-01-06	31,000,000.00	31,000,000.00	31,000,000.00
PSI	NTRD	FCDN	67483	FFCB D/N	4.45000	12-15-06	28,000,000.00	26,999,738.89	26,899,600.00
PSI	NTRD	FCDN	67608	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,108,916.67	24,017,500.00
PSI	NTRD	FCDN	67659	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,108,916.66	24,017,500.00
PSI	NTRD	FCDN	68058	FFCB D/N	4.64000	11-09-06	10,000,000.00	9,673,911.11	9,658,000.00
FCDN Total							<u>139,000,000.00</u>	<u>135,813,483.33</u>	<u>135,492,600.00</u>
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08-25-06	24,243,333.33	24,242,354.53	24,031,204.16
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03-22-06	10,435,000.00	10,435,000.00	10,421,956.25
PSI	NTRD	FFCB	58835	FFCB	2.75000	09-22-06	39,950,000.00	39,931,301.94	39,488,078.13
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05-04-06	50,000,000.00	50,000,000.00	49,796,875.00
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03-15-06	50,000,000.00	49,999,807.16	49,937,500.00
PSI	NTRD	FFCB	61029	FFCB	2.00000	04-19-06	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04-19-06	18,830,000.00	18,829,684.02	18,765,271.88
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04-23-07	10,175,000.00	10,175,000.00	9,984,218.75
PSI	NTRD	FFCB	61104	FFCB	2.20000	04-26-06	50,000,000.00	49,997,315.07	49,796,875.00
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04-19-07	14,675,000.00	14,643,872.35	14,340,226.56
PSI	NTRD	FFCB	61282	FFCB	2.50000	05-10-06	9,000,000.00	9,000,000.00	8,960,625.00
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05-18-07	10,005,000.00	10,005,000.00	9,864,304.69
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06-21-06	6,000,000.00	6,000,000.00	5,971,875.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07-17-06	50,000,000.00	49,835,257.94	49,484,375.00
PSI	NTRD	FFCB	63366	FFCB (CALLABLE)	2.20000	06-16-06	22,000,000.00	21,943,632.40	21,828,125.00
PSI	NTRD	FFCB	63452	FFCB (CALLABLE)	2.99000	06-16-06	19,950,000.00	19,943,744.62	19,844,015.63

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PSI	NTRD	FFCB	63498	FFCB	2.50000	03-15-06	25,000,000.00	24,994,830.29	24,976,562.50
PSI	NTRD	FFCB	63516	FFCB	2.50000	03-15-06	50,000,000.00	49,989,660.94	49,953,125.00
PSI	NTRD	FFCB	63517	FFCB	2.50000	03-15-06	31,745,000.00	31,738,435.73	31,715,239.06
PSI	NTRD	FFCB	63588	FFCB	2.05000	06-12-06	50,000,000.00	49,842,186.51	49,609,375.00
PSI	NTRD	FFCB	63589	FFCB	2.05000	06-12-06	50,000,000.00	49,842,186.51	49,609,375.00
PSI	NTRD	FFCB	64178	FFCB	1.85000	03-03-06	25,000,000.00	24,998,122.37	24,992,187.50
PSI	NTRD	FFCB	64179	FFCB	1.85000	03-03-06	25,935,000.00	25,933,052.14	25,926,895.31
PSI	NTRD	FFCB	64431	FFCB	4.90000	03-21-06	8,485,000.00	8,491,226.90	8,485,000.00
PSI	NTRD	FFCB	64454	FFCB	2.50000	03-15-06	14,600,000.00	14,594,284.11	14,586,312.50
PSI	NTRD	FFCB	64679	FFCB	2.50000	03-15-06	12,000,000.00	11,994,921.01	11,988,750.00
PSI	NTRD	FFCB	65406	FFCB	3.50000	06-14-06	7,245,000.00	7,242,474.16	7,217,831.25
PSI	NTRD	FFCB	66091	FFCB	3.75000	05-25-07	25,925,000.00	25,777,804.05	25,560,429.69
PSI	NTRD	FFCB	66092	FFCB	2.25000	09-01-06	17,975,000.00	17,811,028.32	17,744,695.31
PSI	NTRD	FFCB	66568	FFCB	4.07000	10-30-06	50,000,000.00	49,996,924.05	49,734,375.00
PSI	NTRD	FFCB	66609	FFCB	4.20000	10-03-06	25,000,000.00	24,997,129.86	24,898,437.50
PSI	NTRD	FFCB	66610	FFCB	4.20000	10-03-06	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FFCB	66859	FFCB	2.75000	09-29-06	29,700,000.00	29,411,710.82	29,338,031.25
PSI	NTRD	FFCB	67408	FFCB	4.11000	02-02-07	9,790,000.00	9,734,001.20	9,716,575.00
PSI	NTRD	FFCB	67447	FFCB	3.75000	06-13-07	50,000,000.00	49,460,004.59	49,265,625.00
PSI	NTRD	FFCB	67448	FFCB	3.75000	06-13-07	7,424,000.00	7,343,821.48	7,314,960.00
PSI	NTRD	FFCB	67449	FFCB	4.00000	04-16-07	8,535,000.00	8,474,638.45	8,446,982.81
PSI	NTRD	FFCB	67452	FFCB	1.87500	01-16-07	4,500,000.00	4,394,955.38	4,383,281.25
PSI	NTRD	FFCB	67481	FFCB	4.40000	03-26-07	50,000,000.00	49,875,343.00	49,718,750.00
PSI	NTRD	FFCB	67526	FFCB	4.60000	02-05-07	8,625,000.00	8,622,144.54	8,598,046.88
PSI	NTRD	FFCB	67551	FFCB	7.21000	04-04-07	4,500,000.00	4,617,895.06	4,606,875.00
PSI	NTRD	FFCB	67567	FFCB	4.65000	05-21-07	50,000,000.00	49,966,159.53	49,828,125.00
PSI	NTRD	FFCB	67676	FFCB	6.60000	07-07-06	15,800,000.00	15,909,318.92	15,893,812.50
PSI	NTRD	FFCB	67688	FFCB	4.62500	01-03-07	20,000,000.00	19,995,757.58	19,950,000.00
PSI	NTRD	FFCB	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,796,330.84	25,736,226.56
PSI	NTRD	FFCB	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,951,219.51	49,843,750.00
PSI	NTRD	FFCB	67968	FFCB	1.87500	01-16-07	12,720,000.00	12,403,762.94	12,390,075.00
PSI	NTRD	FFCB	68044	FFCB	4.62500	12-27-06	8,250,000.00	8,238,047.91	8,229,375.00
PSI	NTRD	FFCB	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,685,010.48	33,665,825.00
PSI	NTRD	FFCB	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	29,971,875.00
PSI	NTRD	FFCB	68065	FFCB	4.85000	02-15-07	50,000,000.00	49,990,724.95	49,953,125.00
PSI	NTRD	FFCB	68066	FFCB	4.85000	02-15-07	50,000,000.00	49,990,724.95	49,953,125.00
PSI	NTRD	FFCB	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,090,186.64	12,065,968.75
PSI	NTRD	FFCB	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	34,934,375.00
PSI	NTRD	FFCB	68174	FFCB	3.25000	06-15-07	25,000,000.00	24,487,688.55	24,476,562.50
PSI	NTRD	FFCB	68175	FFCB	3.00000	01-12-07	10,000,000.00	9,837,351.34	9,837,500.00
FFCB Total							1,480,777,333.33	1,477,503,035.64	1,472,343,901.67

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PSI	NTRD	FFRN	67354	FFCB FRN	4.36125	06-19-07	50,000,000.00	49,993,534.48	49,997,000.00
		FFRN Total					50,000,000.00	49,993,534.48	49,997,000.00
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,734,375.00
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,734,375.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06-30-06	25,000,000.00	24,998,159.98	24,765,625.00
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10-13-06	50,000,000.00	50,000,000.00	49,156,250.00
PSI	NTRD	FHLB	62264	FHLB	2.50000	03-13-06	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	62554	FHLB	2.50000	04-11-06	50,000,000.00	49,998,604.10	49,875,000.00
PSI	NTRD	FHLB	63451	FHLB (CALLABLE)	2.05000	07-11-06	15,000,000.00	14,940,530.65	14,850,000.00
PSI	NTRD	FHLB	63453	FHLB (CALLABLE)	3.33000	01-04-07	50,000,000.00	50,000,000.00	49,338,042.50
PSI	NTRD	FHLB	63454	FHLB (CALLABLE)	3.05000	03-30-06	50,000,000.00	50,000,000.00	49,921,875.00
PSI	NTRD	FHLB	63477	FHLB (CALLABLE)	3.05000	03-30-06	12,005,000.00	12,005,000.00	11,986,242.19
PSI	NTRD	FHLB	63528	FHLB	2.50000	04-11-06	25,000,000.00	24,983,522.15	24,937,500.00
PSI	NTRD	FHLB	63541	FHLB	2.50000	03-13-06	12,450,000.00	12,447,794.57	12,442,218.75
PSI	NTRD	FHLB	63542	FHLB (CALLABLE)	3.05000	03-30-06	14,900,000.00	14,899,449.19	14,876,718.75
PSI	NTRD	FHLB	63590	FHLB	2.06000	06-16-06	25,000,000.00	24,916,825.23	24,796,875.00
PSI	NTRD	FHLB	66536	FHLB	4.12500	08-16-06	25,000,000.00	25,005,075.53	24,914,062.50
PSI	NTRD	FHLB	67422	FHLB	2.87500	02-15-07	50,000,000.00	49,133,981.31	49,046,875.00
PSI	NTRD	FHLB	67423	FHLB	2.87500	02-15-07	1,015,000.00	997,419.82	995,651.56
PSI	NTRD	FHLB	67445	FHLB	3.37500	02-23-07	50,000,000.00	49,394,239.08	49,250,000.00
PSI	NTRD	FHLB	67446	FHLB	3.37500	02-23-07	25,000,000.00	24,697,119.54	24,625,000.00
PSI	NTRD	FHLB	67451	FHLB	4.62500	12-19-06	14,300,000.00	14,298,507.71	14,264,250.00
PSI	NTRD	FHLB	67558	FHLB	3.75000	05-15-07	25,000,000.00	24,717,278.43	24,648,437.50
PSI	NTRD	FHLB	67566	FHLB	4.87500	05-15-07	11,030,000.00	11,046,781.20	11,019,659.38
PSI	NTRD	FHLB	67569	FHLB	3.50000	05-15-07	18,950,000.00	18,675,615.91	18,630,218.75
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,955,801.68	9,921,875.00
PSI	NTRD	FHLB	67734	FHLB	3.80000	12-29-06	25,150,000.00	24,975,418.50	24,922,078.13
PSI	NTRD	FHLB	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,551,002.04	18,496,093.75
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,461,167.51	8,433,593.75
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,930,393.91	13,871,037.50
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,828,125.00
PSI	NTRD	FHLB	67794	FHLB	5.37500	02-15-07	37,500,000.00	37,715,086.47	37,640,625.00
PSI	NTRD	FHLB	67795	FHLB	2.87500	02-15-07	14,425,000.00	14,180,403.98	14,150,023.44
PSI	NTRD	FHLB	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	49,828,125.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,998,082.42	19,950,000.00
PSI	NTRD	FHLB	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,405.74	12,129,343.75
PSI	NTRD	FHLB	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,997,547.95	24,937,500.00
PSI	NTRD	FHLB	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,943,040.17	24,921,875.00
PSI	NTRD	FHLB	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FHLB	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,945,312.50

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PSI	NTRD	FHLB	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	68008	FHLB (CALLABLE)	5.25000	02-13-09	25,000,000.00	25,000,000.00	24,992,187.50
FHLB Total							1,060,360,000.00	1,057,038,254.77	1,052,605,172.20
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11-17-06	12,650,000.00	12,649,597.36	12,483,968.75
PSI	NTRD	FHLM	62360	FHLMC (CALLABLE)	3.12500	09-22-06	27,420,000.00	27,420,000.00	27,145,800.00
PSI	NTRD	FHLM	62422	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,444,500.00
PSI	NTRD	FHLM	62423	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,444,500.00
PSI	NTRD	FHLM	62471	FHLMC (CALLABLE)	2.02000	03-08-06	5,000,000.00	4,999,513.89	4,996,950.00
PSI	NTRD	FHLM	63036	FHLMC (CALLABLE)	2.00000	07-07-06	17,500,000.00	17,437,399.67	17,323,425.00
PSI	NTRD	FHLM	63136	FHLMC (CALLABLE)	3.03000	03-15-06	50,000,000.00	50,000,000.00	49,966,000.00
PSI	NTRD	FHLM	63137	FHLMC (CALLABLE)	3.03000	03-15-06	50,000,000.00	50,000,000.00	49,966,000.00
PSI	NTRD	FHLM	63138	FHLMC (CALLABLE)	3.03000	03-15-06	50,000,000.00	50,000,000.00	49,966,000.00
PSI	NTRD	FHLM	63499	FHLMC (CALLABLE)	2.50000	03-28-06	22,950,000.00	22,940,678.43	22,910,296.50
PSI	NTRD	FHLM	65615	FHLMC (CALLABLE)	4.00000	12-29-06	25,000,000.00	24,995,853.10	24,811,250.00
PSI	NTRD	FHLM	65755	FHLMC	2.75000	08-15-06	40,000,000.00	39,813,415.09	39,625,000.00
PSI	NTRD	FHLM	65878	FHLMC	2.75000	08-15-06	50,000,000.00	49,735,269.42	49,531,250.00
PSI	NTRD	FHLM	65892	FHLMC	2.75000	08-15-06	50,000,000.00	49,735,443.47	49,531,250.00
PSI	NTRD	FHLM	65896	FHLMC (CALLABLE)	3.00000	09-29-06	43,600,000.00	43,354,940.44	43,115,604.00
PSI	NTRD	FHLM	65915	FHLMC	2.75000	08-15-06	25,000,000.00	24,861,429.97	24,765,625.00
PSI	NTRD	FHLM	66082	FHLMC (CALLABLE)	4.05000	06-28-07	25,000,000.00	24,911,336.21	24,715,000.00
PSI	NTRD	FHLM	66093	FHLMC	3.75000	03-15-07	25,000,000.00	24,880,679.24	24,697,500.00
PSI	NTRD	FHLM	66103	FHLMC	2.85000	02-23-07	25,000,000.00	24,670,653.78	24,500,000.00
PSI	NTRD	FHLM	66513	FHLMC (CALLABLE)	4.12500	09-27-06	32,540,000.00	32,540,000.00	32,400,403.40
PSI	NTRD	FHLM	66514	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,892,750.00
PSI	NTRD	FHLM	66515	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,892,750.00
PSI	NTRD	FHLM	66535	FHLMC (CALLABLE)	4.17000	10-18-06	25,000,000.00	24,999,409.21	24,888,500.00
PSI	NTRD	FHLM	66593	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,999,696.66	24,896,000.00
PSI	NTRD	FHLM	66594	FHLMC	2.27000	04-28-06	17,265,000.00	17,217,411.53	17,194,860.94
PSI	NTRD	FHLM	66611	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,992,890.42	24,896,000.00
PSI	NTRD	FHLM	66612	FHLMC (CALLABLE)	4.25000	10-23-06	12,190,000.00	12,187,688.92	12,139,289.60
PSI	NTRD	FHLM	66627	FHLMC (CALLABLE)	4.50000	04-11-07	50,000,000.00	50,000,000.00	49,742,500.00
PSI	NTRD	FHLM	66689	FHLMC	3.80000	12-27-06	16,285,000.00	16,208,499.48	16,137,783.60
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,932,500.00
PSI	NTRD	FHLM	67297	FHLMC	4.25000	02-28-07	25,000,000.00	24,878,822.05	24,829,250.00
PSI	NTRD	FHLM	67703	FHLMC	4.25000	02-28-07	50,000,000.00	49,813,221.96	49,658,500.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,882,500.00
PSI	NTRD	FHLM	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,993,232.76	24,923,000.00
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,882,500.00
PSI	NTRD	FHLM	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	49,876,500.00
PSI	NTRD	FHLM	67780	FHLMC (CALLABLE)	4.76250	02-09-07	50,000,000.00	50,000,000.00	49,885,500.00
PSI	NTRD	FHLM	67781	FHLMC (CALLABLE)	4.76000	02-09-07	30,000,000.00	29,986,593.26	29,930,700.00

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PSI	NTRD	FHLM	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	49,869,000.00
PSI	NTRD	FHLM	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	49,855,000.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,882,500.00
PSI	NTRD	FHLM	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	24,962,250.00
PSI	NTRD	FHLM	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,928,500.00
PSI	NTRD	FHLM	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,928,500.00
PSI	NTRD	FHLM	68161	FHLMC	5.12500	02-27-08	50,000,000.00	49,987,534.25	49,928,500.00
PSI	NTRD	FHLM	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,998,504.11	14,978,550.00
FHLM Total							<u>1,617,400,000.00</u>	<u>1,615,209,714.68</u>	<u>1,609,154,506.79</u>
PSI	NTRD	FHLM D	67497	FHLMC D/N	4.29000	03-13-06	27,019,000.00	26,977,143.07	26,978,471.50
FHLM D Total							<u>27,019,000.00</u>	<u>26,977,143.07</u>	<u>26,978,471.50</u>
PSI	NTRD	FNMA	60249	FNMA (CALLABLE)	2.50000	05-12-06	25,000,000.00	25,002,669.86	24,882,812.50
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05-05-06	34,261,000.00	34,257,605.24	34,100,401.56
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05-17-06	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06-16-06	50,000,000.00	49,978,939.21	49,546,875.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06-16-06	15,000,000.00	14,993,681.76	14,864,062.50
PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04-20-06	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04-20-06	50,000,000.00	49,998,972.60	49,812,500.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10-05-06	10,000,000.00	9,994,030.67	9,840,625.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04-21-06	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04-19-06	38,300,000.00	38,325,743.48	38,204,250.00
PSI	NTRD	FNMA	61177	FNMA	2.50000	06-15-06	25,000,000.00	24,997,597.06	24,828,125.00
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08-10-06	50,000,000.00	50,000,000.00	49,593,750.00
FNMA Total							<u>422,561,000.00</u>	<u>422,549,239.88</u>	<u>420,165,589.06</u>
PSI	NTRD	FRAM	64475	FFCB FRN	4.49625	09-24-07	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FRAM	64750	FFCB FRN	4.48000	04-13-07	25,000,000.00	24,998,602.74	25,003,905.00
PSI	NTRD	FRAM	67830	FFCB FRN	4.50000	02-12-09	25,000,000.00	25,006,256.47	24,986,750.00
FRAM Total							<u>75,000,000.00</u>	<u>75,004,859.21</u>	<u>74,992,905.00</u>
PSI	NTRD	FRAM2	65065	FHLB FRN	4.36000	05-05-06	25,000,000.00	25,000,000.00	25,000,000.00
FRAM2 Total							<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>25,000,000.00</u>
PSI	NTRD	FRAQ	63942	FHLB FRN	4.57000	08-02-06	50,000,000.00	49,987,473.07	49,985,500.00
FRAQ Total							<u>50,000,000.00</u>	<u>49,987,473.07</u>	<u>49,985,500.00</u>
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	2.27000	06-16-06	50,000,000.00	50,000,000.00	49,625,000.00
PSI	NTRD	FRAQ2	62250	FHLMC (CALLABLE)	3.00000	09-14-06	50,000,000.00	50,000,000.00	49,504,000.00
FRAQ2 Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>99,129,000.00</u>

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PSI	NTRD	FRCDQ	64881	DEUTSCHE BANK AG NY FRCDQ	4.08000	04-18-06	25,000,000.00	25,000,000.00	24,987,500.00
		FRCDQ Total					25,000,000.00	25,000,000.00	24,987,500.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12-01-08	167,567.56	167,557.91	173,700.53
		HLPC Total					167,567.56	167,557.91	173,700.53
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	3.70000	09-10-07	50,000,000.00	50,000,000.00	49,536,500.00
PSI	NTRD	MCPN	62421	FHLMC (CALLABLE)	4.00000	09-27-07	50,000,000.00	50,000,000.00	49,737,000.00
PSI	NTRD	MCPN	65842	FHLB (CALLABLE)	4.00000	07-13-06	50,000,000.00	49,996,328.77	49,875,000.00
PSI	NTRD	MCPN	67804	FHLB (CALLABLE)	4.50000	07-26-07	50,000,000.00	50,000,000.00	49,843,750.00
PSI	NTRD	MCPN	67840	FHLB (CALLABLE)	4.50000	12-21-06	10,000,000.00	9,997,366.07	9,981,250.00
		MCPN Total					210,000,000.00	209,993,694.84	208,973,500.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,640,625.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,640,625.00
PSI	NTRD	MCSA	60604	FHLB	3.12000	09-22-06	50,000,000.00	50,000,000.00	49,515,625.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	3.00000	09-25-06	20,000,000.00	19,998,224.95	19,793,750.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	3.00000	09-25-06	5,000,000.00	5,000,000.00	4,948,437.50
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,437,500.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,437,500.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	3.00000	10-06-06	5,250,000.00	5,249,212.93	5,192,578.13
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	3.00000	04-28-06	50,000,000.00	50,000,000.00	49,859,375.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	3.10000	04-28-06	50,000,000.00	50,000,000.00	49,859,375.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	3.00000	04-27-06	50,000,000.00	50,000,000.00	49,859,375.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	3.00000	04-27-06	50,000,000.00	50,000,000.00	49,859,375.00
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	3.75000	08-03-07	50,000,000.00	50,000,000.00	49,673,500.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	3.75000	08-03-07	3,215,000.00	3,215,000.00	3,194,006.05
PSI	NTRD	MCSA	62555	FHLMC (CALLABLE)	3.00000	10-13-06	50,000,000.00	50,000,000.00	49,581,500.00
PSI	NTRD	MCSA	62556	FHLB (CALLABLE)	3.37500	10-12-06	50,000,000.00	50,000,000.00	49,546,875.00
PSI	NTRD	MCSA	62985	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,791,250.00
PSI	NTRD	MCSA	62986	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,791,250.00
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	4.00000	07-26-07	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	MCSA	67783	FHLB (CALLABLE)	4.62500	07-27-07	25,000,000.00	25,000,000.00	24,929,687.50
PSI	NTRD	MCSA	67849	FHLB (CALLABLE)	4.75000	08-09-07	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	MCSA	67882	FHLB (CALLABLE)	4.75000	08-15-07	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	MCSA	67896	FHLB (CALLABLE)	4.75000	08-16-07	25,000,000.00	25,000,000.00	24,937,500.00
		MCSA Total					858,465,000.00	858,462,437.88	853,067,834.18
PSI	NTRD	NCD1	67370	CITIBANK NA CD	4.43000	03-13-06	50,000,000.00	50,000,000.00	49,997,595.50
PSI	NTRD	NCD1	67549	FIRST TENNESSEE BK NA CD	4.44000	03-21-06	50,000,000.00	50,000,274.74	49,996,553.50
PSI	NTRD	NCD1	67550	CITIBANK NA CD	4.45000	03-21-06	50,000,000.00	50,000,000.00	49,996,842.00
PSI	NTRD	NCD1	67689	FIRST TENNESSEE BK NA CD	4.41000	03-06-06	50,000,000.00	50,000,068.93	49,998,665.00

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PSI	NTRD	NCD1	67812	FIRST TENNESSEE BK NA CD	4.52000	04-13-06	50,000,000.00	50,000,590.56	49,996,579.50
PSI	NTRD	NCD1	67993	FIRST TENNESSEE BK NA CD	4.57000	04-03-06	50,000,000.00	50,000,454.88	50,001,645.00
PSI	NTRD	NCD1	68074	WELLS FARGO BK NA CD	5.00000	02-13-07	30,000,000.00	30,000,000.00	29,977,606.20
PSI	NTRD	NCD1	68085	FIRST TENNESSEE BK NA CD	4.52000	03-16-06	50,000,000.00	50,000,207.53	49,999,811.00
NCD1 Total							380,000,000.00	380,001,596.64	379,965,297.70
PSI	NTRD	NCDSU	67978	WELLS FARGO BK NA CD (CALLABLE)	4.75000	08-06-07	50,000,000.00	50,000,000.00	49,905,500.00
NCDSU Total							50,000,000.00	50,000,000.00	49,905,500.00
PSI	NTRD	NOTE	61095	UST NOTE	1.50000	03-31-06	50,000,000.00	49,975,743.01	49,877,000.00
PSI	NTRD	NOTE	61096	UST NOTE	1.50000	03-31-06	50,000,000.00	49,975,743.01	49,877,000.00
PSI	NTRD	NOTE	61327	UST NOTE	2.25000	04-30-06	50,000,000.00	49,975,911.46	49,806,500.00
PSI	NTRD	NOTE	67477	UST NOTE	2.75000	06-30-06	50,000,000.00	49,746,791.29	49,691,500.00
PSI	NTRD	NOTE	67478	UST NOTE	2.75000	06-30-06	50,000,000.00	49,746,791.29	49,691,500.00
PSI	NTRD	NOTE	67479	UST NOTE	2.75000	06-30-06	50,000,000.00	49,746,791.29	49,691,500.00
PSI	NTRD	NOTE	67480	UST NOTE	2.75000	06-30-06	50,000,000.00	49,746,791.29	49,691,500.00
PSI	NTRD	NOTE	68032	UST NOTE	3.37500	02-28-07	50,000,000.00	49,383,238.64	49,340,000.00
PSI	NTRD	NOTE	68051	UST NOTE	3.37500	02-28-07	50,000,000.00	49,363,118.49	49,340,000.00
PSI	NTRD	NOTE	68052	UST NOTE	3.37500	02-28-07	50,000,000.00	49,363,118.49	49,340,000.00
PSI	NTRD	NOTE	68053	UST NOTE	3.37500	02-28-07	50,000,000.00	49,363,118.49	49,340,000.00
PSI	NTRD	NOTE	68054	UST NOTE	3.37500	02-28-07	50,000,000.00	49,363,118.49	49,340,000.00
PSI	NTRD	NOTE	68059	UST NOTE	3.37500	02-28-07	50,000,000.00	49,366,295.91	49,340,000.00
PSI	NTRD	NOTE	68060	UST NOTE	3.37500	02-28-07	50,000,000.00	49,366,295.91	49,340,000.00
PSI	NTRD	NOTE	68086	UST NOTE	3.75000	03-31-07	50,000,000.00	49,491,949.31	49,484,375.00
PSI	NTRD	NOTE	68111	UST NOTE	3.37500	02-28-07	50,000,000.00	49,351,293.10	49,340,000.00
PSI	NTRD	NOTE	68112	UST NOTE	3.37500	02-28-07	50,000,000.00	49,351,293.10	49,340,000.00
PSI	NTRD	NOTE	68113	UST NOTE	3.12500	01-31-07	50,000,000.00	49,279,817.34	49,285,000.00
NOTE Total							900,000,000.00	891,957,219.91	891,155,875.00
PSI	NTRD	REPO	68214	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	48,162,000.00
PSI	NTRD	REPO	68215	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	48,162,000.00
PSI	NTRD	REPO	68216	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	48,162,000.00
PSI	NTRD	REPO	68217	REPO FNMA 5.75 03-07-22	4.54000	03-01-06	48,162,000.00	48,162,000.00	48,162,000.00
PSI	NTRD	REPO	68218	REPO FNMA 6.21 08-06-38	4.54000	03-01-06	58,273,000.00	58,273,000.00	58,273,000.00
PSI	NTRD	REPO	68219	REPO FNMA 6.21 08-06-38	4.54000	03-01-06	29,135,000.00	29,135,000.00	29,135,000.00
PSI	NTRD	REPO	68220	REPO FNMA 6.21 08-06-38	4.54000	03-01-06	58,273,000.00	58,273,000.00	58,273,000.00
PSI	NTRD	REPO	68221	REPO FNMA 5.00 03-15-16	4.54000	03-01-06	49,265,000.00	49,265,000.00	49,265,000.00
PSI	NTRD	REPO	68222	REPO FNMA 5.00 03-15-16	4.54000	03-01-06	49,265,000.00	49,265,000.00	49,265,000.00
PSI	NTRD	REPO	68223	REPO FNMA 5.00 03-15-16	4.54000	03-01-06	39,412,000.00	39,412,000.00	39,412,000.00
PSI	NTRD	REPO	68224	REPO FHLB 5.75 05-15-12	4.54000	03-01-06	23,729,000.00	23,729,000.00	23,729,000.00
PSI	NTRD	REPO	68225	REPO FHLB D/N 04-28-06	4.49000	03-01-06	48,654,000.00	48,654,000.00	48,654,000.00
PSI	NTRD	REPO	68226	REPO FHLB D/N 04-28-06	4.49000	03-01-06	48,654,000.00	48,654,000.00	48,654,000.00

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PSI	NTRD	REPO	68227	REPO FHLB D/N 04-28-06	4.49000	03-01-06	30,692,000.00	30,692,000.00	30,692,000.00
REPO Total							628,000,000.00	628,000,000.00	628,000,000.00
PSI	NTRD	TBIL	67528	UST BILL	4.19500	06-15-06	50,000,000.00	49,382,402.78	49,344,500.00
PSI	NTRD	TBIL	67529	UST BILL	4.19500	06-15-06	50,000,000.00	49,382,402.78	49,344,500.00
PSI	NTRD	TBIL	67530	UST BILL	4.19500	06-15-06	50,000,000.00	49,382,402.78	49,344,500.00
PSI	NTRD	TBIL	67531	UST BILL	4.19500	06-15-06	50,000,000.00	49,382,402.78	49,344,500.00
PSI	NTRD	TBIL	67532	UST BILL	4.19500	06-15-06	50,000,000.00	49,382,402.78	49,344,500.00
PSI	NTRD	TBIL	67533	UST BILL	4.19500	06-15-06	50,000,000.00	49,382,402.78	49,344,500.00
TBIL Total							300,000,000.00	296,294,416.68	296,067,000.00
PSI	NTRD	YANK1	66170	DEUTSCHE BANK AG NY CD	4.25000	08-09-06	50,000,000.00	50,000,000.00	49,826,560.00
PSI	NTRD	YANK1	66745	DEUTSCHE BANK AG NY CD	4.31000	09-28-06	15,000,000.00	14,988,464.11	14,937,285.00
PSI	NTRD	YANK1	67051	ROYAL BK OF SCOTLAND PLC NY CD	4.77000	11-22-06	30,000,000.00	30,000,000.00	29,931,304.50
PSI	NTRD	YANK1	67230	SVENSKA HANDELSBANKEN NY CD	4.35000	03-06-06	50,000,000.00	50,000,068.66	49,998,179.50
PSI	NTRD	YANK1	67424	UBS AG STAMFORD CD	4.41500	03-15-06	50,000,000.00	50,000,000.00	49,996,530.00
PSI	NTRD	YANK1	67434	BARCLAYS BK PLC SF CD	4.41500	03-14-06	50,000,000.00	50,000,000.00	49,997,144.00
PSI	NTRD	YANK1	67464	BNP PARIBAS SF CD	4.42000	03-15-06	50,000,000.00	50,000,000.00	49,997,055.00
PSI	NTRD	YANK1	67482	BK OF NOVA SCOTIA NY CD	4.48000	04-17-06	50,000,000.00	50,000,321.51	49,992,584.50
PSI	NTRD	YANK1	67511	BNP PARIBAS SF CD	4.43000	03-20-06	50,000,000.00	50,000,000.00	49,996,412.00
PSI	NTRD	YANK1	67646	SVENSKA HANDELSBANKEN NY CD	4.39000	03-01-06	50,000,000.00	50,000,000.00	49,999,745.00
PSI	NTRD	YANK1	67677	BNP PARIBAS SF CD	4.47000	04-03-06	50,000,000.00	50,000,000.00	49,996,171.00
PSI	NTRD	YANK1	67679	ROYAL BK OF CANADA NY CD	4.47000	04-05-06	50,000,000.00	50,000,480.63	49,986,925.00
PSI	NTRD	YANK1	67692	ROYAL BK OF CANADA NY CD	4.47000	04-04-06	50,000,000.00	50,000,000.00	49,987,315.00
PSI	NTRD	YANK1	67813	CREDIT SUISSE NY CD	4.53000	04-13-06	50,000,000.00	50,000,000.00	49,997,183.50
PSI	NTRD	YANK1	67833	BARCLAYS BK PLC NY CD	4.55000	04-18-06	50,000,000.00	50,000,000.00	49,998,405.00
PSI	NTRD	YANK1	67834	ROYAL BK OF CANADA NY CD	4.53500	04-20-06	50,000,000.00	50,000,343.25	49,988,803.00
PSI	NTRD	YANK1	67866	BARCLAYS BK PLC NY CD	4.49000	03-23-06	50,000,000.00	50,000,000.00	49,998,398.00
PSI	NTRD	YANK1	67873	ROYAL BK OF CANADA NY CD	4.56000	04-25-06	50,000,000.00	50,000,755.20	49,987,580.00
PSI	NTRD	YANK1	67909	UBS AG STAMFORD CD	4.52000	03-29-06	50,000,000.00	50,000,000.00	49,999,271.00
PSI	NTRD	YANK1	67910	BNP PARIBAS SF CD	4.59000	04-27-06	50,000,000.00	50,000,000.00	49,992,080.00
PSI	NTRD	YANK1	67914	BK OF NOVA SCOTIA PORTLAND CD	4.51000	03-31-06	50,000,000.00	50,000,413.41	49,998,793.50
PSI	NTRD	YANK1	67927	TORONTO DOMINION BK NY CD	3.75500	05-11-06	50,000,000.00	49,902,410.54	49,889,095.00
PSI	NTRD	YANK1	67943	DEUTSCHE BANK AG NY CD	4.70000	06-30-06	50,000,000.00	50,000,000.00	49,975,383.00
PSI	NTRD	YANK1	67944	BNP PARIBAS SF CD	4.74000	07-31-06	50,000,000.00	50,000,000.00	49,967,109.00
PSI	NTRD	YANK1	67945	BARCLAYS BK PLC NY CD	4.55000	03-31-06	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	YANK1	67946	RABOBANK NEDERLAND NY CD	4.74500	08-02-06	50,000,000.00	50,003,133.00	49,967,738.00
PSI	NTRD	YANK1	67953	SOCIETE GENERALE NY CD	4.61000	05-02-06	50,000,000.00	50,000,851.21	49,993,339.00
PSI	NTRD	YANK1	67970	SVENSKA HANDELSBANKEN NY CD	4.62000	05-05-06	50,000,000.00	50,000,892.16	49,988,515.00
PSI	NTRD	YANK1	67971	LLOYDS TSB BK PLC NY CD	4.61000	05-01-06	50,000,000.00	50,000,837.69	49,993,495.00
PSI	NTRD	YANK1	67972	UBS AG STAMFORD CD	4.55000	04-03-06	50,000,000.00	50,000,000.00	50,000,685.00
PSI	NTRD	YANK1	67977	ABN AMRO BK NV CD (CALLABLE)	4.95000	02-02-07	50,000,000.00	50,002,235.16	49,937,929.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	67999	BARCLAYS BK PLC NY CD	4.56500	04-03-06	50,000,000.00	50,000,000.00	50,001,415.00
PSI	NTRD	YANK1	68015	CREDIT SUISSE NY CD	4.65500	05-08-06	50,000,000.00	50,000,000.00	49,997,313.00
PSI	NTRD	YANK1	68031	SOCIETE GENERALE NY CD	4.57000	04-10-06	50,000,000.00	50,000,551.23	50,000,445.00
PSI	NTRD	YANK1	68042	UBS AG STAMFORD CD	4.52000	03-08-06	50,000,000.00	50,000,000.00	49,999,874.00
PSI	NTRD	YANK1	68047	SVENSKA HANDELSBANKEN NY CD	5.00500	02-28-07	50,000,000.00	50,002,400.11	49,957,715.00
PSI	NTRD	YANK1	68055	CREDIT SUISSE NY CD	4.53000	03-09-06	50,000,000.00	50,000,000.00	49,999,989.50
PSI	NTRD	YANK1	68056	CREDIT SUISSE NY CD	4.53000	03-09-06	25,000,000.00	25,000,000.00	24,999,994.75
PSI	NTRD	YANK1	68061	SOCIETE GENERALE NY CD	4.53000	03-24-06	50,000,000.00	50,000,317.73	49,999,973.00
PSI	NTRD	YANK1	68062	SOCIETE GENERALE NY CD	4.53000	03-24-06	50,000,000.00	50,000,317.73	49,999,973.00
PSI	NTRD	YANK1	68082	BK OF MONTREAL CHICAGO CD	4.53000	03-31-06	50,000,000.00	50,000,414.27	50,000,060.00
PSI	NTRD	YANK1	68083	UBS AG STAMFORD CD	4.52000	03-10-06	50,000,000.00	50,000,000.00	49,999,881.50
PSI	NTRD	YANK1	68125	BK OF MONTREAL CHICAGO CD	4.54500	03-31-06	50,000,000.00	50,000,414.42	50,000,775.00
PSI	NTRD	YANK1	68126	ABN AMRO BK NV CHICAGO CD	4.53000	03-31-06	50,000,000.00	50,000,207.22	50,000,135.00
PSI	NTRD	YANK1	68133	BK OF MONTREAL CHICAGO CD	4.53500	03-30-06	50,000,000.00	50,000,400.71	50,000,360.00
PSI	NTRD	YANK1	68148	SOCIETE GENERALE NY CD	4.59000	04-10-06	50,000,000.00	50,000,552.18	50,002,035.00
PSI	NTRD	YANK1	68155	BK OF MONTREAL CHICAGO CD	4.55000	03-31-06	50,000,000.00	50,000,414.73	50,001,135.00
PSI	NTRD	YANK1	68172	LLOYDS TSB BK PLC NY CD	4.74000	05-25-06	50,000,000.00	50,001,166.76	50,000,885.00
PSI	NTRD	YANK1	68182	CIBC NY CD	4.64000	04-25-06	50,000,000.00	50,000,758.04	49,995,180.00
PSI	NTRD	YANK1	68186	UBS AG STAMFORD CD	4.58500	04-03-06	50,000,000.00	50,000,000.00	49,994,565.00
PSI	NTRD	YANK1	68195	BK OF MONTREAL CHICAGO CD	4.55500	03-31-06	50,000,000.00	50,000,415.05	50,000,000.00
PSI	NTRD	YANK1	68196	ROYAL BK OF SCOTLAND NY CD	4.53000	03-30-06	50,000,000.00	50,000,000.00	49,992,945.00
PSI	NTRD	YANK1	68206	SVENSKA HANDELSBANKEN NY CD	4.75000	06-02-06	50,000,000.00	50,001,275.88	49,996,130.00
PSI	NTRD	YANK1	68207	CIBC NY CD	4.54000	03-29-06	50,000,000.00	50,000,387.47	49,993,580.00
PSI	NTRD	YANK1	68209	BK OF NOVA SCOTIA PORTLAND CD	4.53000	03-30-06	50,000,000.00	50,000,401.26	49,992,945.00
PSI	NTRD	YANK1	68210	ABN AMRO BK NV CHICAGO CD	4.66000	05-01-06	50,000,000.00	50,000,840.49	49,994,020.00
YANK1 Total							<u>2,720,000,000.00</u>	<u>2,719,912,441.81</u>	<u>2,719,238,936.25</u>
PSI	NTRD	YCDSU	67856	DEUTSCHE BANK AG NY CD SU	4.75000	08-01-07	50,000,000.00	50,000,000.00	49,975,000.00
YCDSU Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,975,000.00</u>
PSI-NTRD Total							<u>17,017,517,315.84</u>	<u>16,980,508,854.45</u>	<u>16,957,518,294.89</u>
PSI-Historical Cost								<u>16,952,701,917.69</u>	

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SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11-15-12	250,000.00	247,539.16	272,940.00
		BOND Total					250,000.00	247,539.16	272,940.00
		AST - ATTORNEY SETTLEMENT TRUST Total					250,000.00	247,539.16	272,940.00
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	473,473.40	467,175.00
SPI	BLPSI	STRP	65917	US TREASURY STRIPS	0.00000	08-15-06	500,000.00	491,945.20	489,955.00
SPI	BLPSI	STRP	67499	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	480,018.72	478,155.00
		STRP Total					1,500,000.00	1,445,437.32	1,435,285.00
SPI	BLPSI	TBIL	66626	UST BILL	3.74500	03-30-06	500,000.00	498,491.60	498,265.00
SPI	BLPSI	TBIL	66923	UST BILL	4.12500	05-04-06	500,000.00	496,333.33	496,093.75
SPI	BLPSI	TBIL	67527	UST BILL	4.22000	06-22-06	500,000.00	493,376.95	493,010.00
		TBIL Total					1,500,000.00	1,488,201.88	1,487,368.75
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,000,000.00	2,933,639.20	2,922,653.75
SPI	F5LA	BNOT	67960	BK OF AMERICA NA BK NOTE	4.61000	05-02-06	34,000,000.00	34,000,000.00	33,995,505.88
		BNOT Total					34,000,000.00	34,000,000.00	33,995,505.88
SPI	F5LA	CPI	67989	GE CAPITAL CORP CP	4.59000	05-03-06	34,000,000.00	34,000,000.00	33,999,865.36
SPI	F5LA	CPI	68000	TOYOTA MOTOR CREDIT CORP CP	4.51000	04-05-06	31,750,000.00	31,750,000.00	31,750,647.70
		CPI Total					65,750,000.00	65,750,000.00	65,750,513.06
SPI	F5LA	FCDN	66163	FFCB D/N	3.93000	08-08-06	40,000,000.00	39,301,333.33	39,152,000.00
		FCDN Total					40,000,000.00	39,301,333.33	39,152,000.00
SPI	F5LA	FFCB	66141	FFCB	4.11000	02-02-07	25,000,000.00	24,963,741.25	24,812,500.00
		FFCB Total					25,000,000.00	24,963,741.25	24,812,500.00
SPI	F5LA	FHLB	66139	FHLB	4.00000	01-23-07	25,000,000.00	24,939,384.62	24,796,875.00
SPI	F5LA	FHLB	66159	FHLB	2.75000	05-15-06	20,000,000.00	19,947,175.59	19,912,500.00
SPI	F5LA	FHLB	66162	FHLB	3.25000	08-11-06	20,000,000.00	19,919,432.70	19,856,250.00
		FHLB Total					65,000,000.00	64,805,992.91	64,565,625.00
SPI	F5LA	FHLM	66140	FHLMC	2.37500	02-15-07	25,000,000.00	24,571,350.72	24,406,250.00
SPI	F5LA	FHLM	66160	FHLMC	3.75000	11-15-06	20,000,000.00	19,931,753.78	19,839,800.00
		FHLM Total					45,000,000.00	44,503,104.50	44,246,050.00
SPI	F5LA	FHLMD	66158	FHLMC D/N	3.92000	05-10-06	25,000,000.00	24,806,722.22	24,780,000.00
		FHLMD Total					25,000,000.00	24,806,722.22	24,780,000.00
SPI	F5LA	NOTE	66161	USTN	2.50000	10-31-06	40,000,000.00	39,599,176.90	39,417,200.00
SPI	F5LA	NOTE	66165	USTN	2.50000	10-31-06	40,000,000.00	39,599,176.90	39,417,200.00

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SPI	F5LA	NOTE	66166	USTN	2.75000	07-31-06	20,000,000.00	19,901,264.04	19,839,800.00
SPI	F5LA	NOTE	66167	USTN	2.75000	07-31-06	20,000,000.00	19,901,264.04	19,839,800.00
SPI	F5LA	NOTE	66168	USTN	3.12500	01-31-07	50,000,000.00	49,573,437.50	49,285,000.00
SPI	F5LA	NOTE	66169	USTN	3.12500	01-31-07	25,000,000.00	24,786,718.75	24,642,500.00
NOTE Total							195,000,000.00	193,361,038.13	192,441,500.00
SPI	F5LA	YANK1	66137	BARCLAYS BK PLC NY CD	4.04000	05-05-06	5,000,000.00	5,000,000.00	4,992,745.50
SPI	F5LA	YANK1	66138	RABOBANK NEDERLAND NY CD	4.04000	05-08-06	30,000,000.00	30,000,000.00	29,958,003.30
SPI	F5LA	YANK1	66164	HSBC BK USA CD	4.08000	05-10-06	20,000,000.00	20,000,000.00	19,970,366.00
SPI	F5LA	YANK1	67959	SOCIETE GENERALE NY CD	4.61000	05-02-06	34,000,000.00	34,000,578.90	33,995,505.88
SPI	F5LA	YANK1	67961	DEUTSCHE BK NY CD	4.60000	05-02-06	34,000,000.00	34,000,000.00	33,994,917.68
SPI	F5LA	YANK1	68016	BARCLAYS BK PLC NY CD	4.57500	04-06-06	17,250,000.00	17,250,000.00	17,250,746.93
YANK1 Total							140,250,000.00	140,250,578.90	140,162,285.29
F5LA - CHILDREN & FAMILIES FIRST 5 LA Total							635,000,000.00	631,742,511.24	629,905,979.23
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	52,187.80	52,187.80	52,187.80
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	210,365.48	210,365.48	210,365.48
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	145,388.94	145,388.94	145,388.94
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08-01-12	50,244.18	50,244.18	50,244.18
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07-01-13	38,078.60	38,078.60	38,078.60
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01-01-14	106,125.71	106,125.71	106,125.71
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04-01-14	167,195.26	167,195.26	167,195.26
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05-01-14	61,488.41	61,488.41	61,488.41
1TRD Total							1,093,574.38	1,093,574.38	1,093,574.38
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,435,000.00	5,435,000.00	5,435,000.00
LTBD Total							5,435,000.00	5,435,000.00	5,435,000.00
GF - GENERAL FUND Total							6,528,574.38	6,528,574.38	6,528,574.38
SPI	LACC1	GIC6	66690	LACCD 2005-06 GIC	4.07200	07-31-06	294,000,000.00	294,000,000.00	294,000,000.00
GIC6 Total							294,000,000.00	294,000,000.00	294,000,000.00
LACC1 - LA COMMUNITY COLLEGE DISTRICT Total							294,000,000.00	294,000,000.00	294,000,000.00
SPI	LACOE	GIC5	65809	RBCPPF-ALHAMBRA USD	3.72000	06-27-06	5,034,031.54	5,034,031.54	5,034,031.54
SPI	LACOE	GIC5	65810	RBCPPF-BURBANK USD	3.72000	06-27-06	3,254,814.68	3,254,814.68	3,254,814.68
SPI	LACOE	GIC5	65811	RBCPPF-GLENDALE CCD	3.72000	06-27-06	2,518,934.63	2,518,934.63	2,518,934.63
SPI	LACOE	GIC5	65812	RBCPPF-HAWTHORNE SD	3.72000	06-27-06	4,993.71	4,993.71	4,993.71
SPI	LACOE	GIC5	65813	RBCPPF-LA CANADA USD	3.72000	06-27-06	1,052,214.77	1,052,214.77	1,052,214.77
SPI	LACOE	GIC5	65814	RBCPPF-PALMDALE SD	3.72000	06-27-06	5,550,141.29	5,550,141.29	5,550,141.29

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SPI	LACOE	GIC5	65815	RBCFPF-REDONDO BEACH USD	3.72000	06-27-06	3,906,506.78	3,906,506.78	3,906,506.78
		GIC5 Total					21,321,637.40	21,321,637.40	21,321,637.40
		LACOE - LAC OFFICE OF EDUCATION Total					21,321,637.40	21,321,637.40	21,321,637.40
SPI	LAUSD1	GIC04	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	287,000,000.00	287,000,000.00	287,000,000.00
		GIC04 Total					287,000,000.00	287,000,000.00	287,000,000.00
		LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total					287,000,000.00	287,000,000.00	287,000,000.00
SPI	LAUSDWC	CPI	66945	GE CAPITAL CORP CP	4.22000	03-03-06	5,000,000.00	5,000,000.00	4,999,852.80
SPI	LAUSDWC	CPI	66947	TOYOTA MOTOR CREDIT CORP CP	4.19000	03-03-06	5,000,000.00	5,000,000.00	4,999,840.15
		CPI Total					10,000,000.00	10,000,000.00	9,999,692.95
SPI	LAUSDWC	FCDN	67663	FFCB D/N	4.24000	03-31-06	12,000,000.00	11,957,600.00	11,955,600.00
		FCDN Total					12,000,000.00	11,957,600.00	11,955,600.00
SPI	LAUSDWC	FFCB	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,772,447.54	15,755,000.00
		FFCB Total					16,000,000.00	15,772,447.54	15,755,000.00
SPI	LAUSDWC	FHLB	64962	FHLB	3.25000	07-21-06	30,000,000.00	29,958,144.10	29,812,500.00
		FHLB Total					30,000,000.00	29,958,144.10	29,812,500.00
SPI	LAUSDWC	FHLMD	64959	FHLMD D/N	3.36000	04-04-06	30,000,000.00	29,902,000.00	29,871,000.00
		FHLMD Total					30,000,000.00	29,902,000.00	29,871,000.00
SPI	LAUSDWC	NOTE	64960	UST NOTE	1.50000	03-31-06	20,000,000.00	19,971,211.16	19,950,800.00
SPI	LAUSDWC	NOTE	64963	UST NOTE	2.75000	07-31-06	20,000,000.00	19,946,207.26	19,839,800.00
SPI	LAUSDWC	NOTE	64964	UST NOTE	2.37500	08-31-06	25,000,000.00	24,871,070.27	24,710,000.00
SPI	LAUSDWC	NOTE	64965	UST NOTE	2.50000	10-31-06	25,000,000.00	24,842,989.68	24,635,750.00
SPI	LAUSDWC	NOTE	66262	UST NOTE	3.62500	06-30-07	20,000,000.00	19,894,066.63	19,717,200.00
SPI	LAUSDWC	NOTE	66263	UST NOTE	3.00000	11-15-07	30,000,000.00	29,498,214.29	29,169,000.00
SPI	LAUSDWC	NOTE	66942	UST NOTE	2.25000	04-30-06	10,000,000.00	9,967,740.52	9,961,300.00
SPI	LAUSDWC	NOTE	66943	UST NOTE	1.50000	03-31-06	10,000,000.00	9,978,700.38	9,975,400.00
SPI	LAUSDWC	NOTE	68023	UST NOTE	2.62500	05-15-08	5,000,000.00	4,798,469.58	4,786,718.75
SPI	LAUSDWC	NOTE	68075	UST NOTE	4.37500	01-31-08	21,000,000.00	20,902,155.14	20,878,593.75
		NOTE Total					186,000,000.00	184,670,824.91	183,624,562.50
SPI	LAUSDWC	TBIL	68020	UST BILL	4.43500	06-22-06	6,000,000.00	5,916,474.17	5,916,120.00
		TBIL Total					6,000,000.00	5,916,474.17	5,916,120.00
SPI	LAUSDWC	YANK1	68022	RABOBANK NEDERLAND NY CD	4.69500	06-22-06	14,000,000.00	14,000,000.00	13,993,527.52
		YANK1 Total					14,000,000.00	14,000,000.00	13,993,527.52
		LAUSDWC - LAUSD WORKERS COMP Total					304,000,000.00	302,177,490.72	300,928,002.97

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SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,257.80	81,882.00
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	87,202.66	102,876.56
BOND Total							<u>160,000.00</u>	<u>161,460.46</u>	<u>184,758.56</u>
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							160,000.00	161,460.46	184,758.56
SPI	MTSAC	FHLB	62064	FHLB	2.50000	03-15-06	5,250,000.00	5,249,682.33	5,245,078.13
SPI	MTSAC	FHLB	66280	FHLB	1.87500	06-15-06	1,500,000.00	1,490,716.97	1,487,343.75
FHLB Total							<u>6,750,000.00</u>	<u>6,740,399.30</u>	<u>6,732,421.88</u>
SPI	MTSAC	FHLM	62484	FHLMC	2.37500	04-15-06	3,000,000.00	2,999,726.26	2,990,625.00
SPI	MTSAC	FHLM	66281	FHLMC	2.75000	08-15-06	1,500,000.00	1,490,686.72	1,485,937.50
FHLM Total							<u>4,500,000.00</u>	<u>4,490,412.98</u>	<u>4,476,562.50</u>
SPI	MTSAC	FHLMD	66279	FHLMC D/N	3.91000	05-10-06	2,000,000.00	1,984,577.22	1,982,400.00
SPI	MTSAC	FHLMD	66282	FHLMC D/N	3.92000	06-15-06	2,000,000.00	1,976,697.78	1,972,800.00
SPI	MTSAC	FHLMD	66283	FHLMC D/N	3.96500	07-31-06	1,250,000.00	1,228,935.94	1,225,125.00
SPI	MTSAC	FHLMD	67018	FHLMC D/N	4.30000	05-09-06	8,000,000.00	7,933,111.11	7,930,400.00
FHLMD Total							<u>13,250,000.00</u>	<u>13,123,322.05</u>	<u>13,110,725.00</u>
MTSAC - MT SAN ANTONIO CCD Total							24,500,000.00	24,354,134.33	24,319,709.38
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,905.99	160,823.44
FFCB Total							<u>165,000.00</u>	<u>164,905.99</u>	<u>160,823.44</u>
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	358,042.19
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	97,968.75
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,985.53	63,862.50
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	258,293.75
FHLB Total							<u>790,000.00</u>	<u>789,985.53</u>	<u>778,167.19</u>
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	223,020.48
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	145,397.18
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	169,743.15
FHLM Total							<u>548,000.00</u>	<u>548,000.00</u>	<u>538,160.81</u>
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,707.50
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	263,670.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,838.13
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01-20-09	656,000.00	656,000.00	640,010.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	625,200.00
FNMA Total							<u>1,587,000.00</u>	<u>1,587,000.00</u>	<u>1,547,425.63</u>

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SPI	SANIT	GIC06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	124,000,000.00	124,000,000.00	124,000,000.00
		GIC06 Total					124,000,000.00	124,000,000.00	124,000,000.00
SPI	SANIT	NOTE	49241	UST NOTE	4.62500	05-15-06	162,000.00	162,267.92	162,000.00
SPI	SANIT	NOTE	50261	UST NOTE	3.50000	11-15-06	96,000.00	95,423.80	95,175.00
SPI	SANIT	NOTE	52121	UST NOTE	4.37500	05-15-07	127,000.00	127,199.21	126,494.54
SPI	SANIT	NOTE	54206	UST NOTE	7.00000	07-15-06	129,000.00	131,006.08	130,062.96
SPI	SANIT	NOTE	54208	UST NOTE	3.25000	08-15-07	129,000.00	129,532.16	126,359.53
SPI	SANIT	NOTE	54317	UST NOTE	3.50000	11-15-06	228,000.00	229,460.03	226,040.63
SPI	SANIT	NOTE	57740	UST NOTE	6.25000	02-15-07	157,000.00	163,402.82	159,201.14
SPI	SANIT	NOTE	57741	UST NOTE	4.37500	05-15-07	162,000.00	166,575.87	161,355.24
SPI	SANIT	NOTE	57742	UST NOTE	3.00000	11-15-07	144,000.00	146,067.02	140,011.20
SPI	SANIT	NOTE	57743	UST NOTE	3.00000	02-15-08	107,000.00	108,589.02	103,656.25
SPI	SANIT	NOTE	57744	UST NOTE	2.62500	05-15-08	107,000.00	107,777.57	102,435.78
SPI	SANIT	NOTE	57749	UST NOTE	2.00000	05-15-06	121,000.00	121,115.70	120,347.81
SPI	SANIT	NOTE	57750	UST NOTE	7.00000	07-15-06	165,000.00	168,213.80	166,359.60
SPI	SANIT	NOTE	57751	UST NOTE	3.50000	11-15-06	183,000.00	185,225.32	181,427.34
SPI	SANIT	NOTE	57752	UST NOTE	3.25000	08-15-07	143,000.00	145,454.47	140,072.97
SPI	SANIT	NOTE	60932	UST NOTE	1.50000	03-31-06	272,000.00	271,976.42	271,330.88
SPI	SANIT	NOTE	62497	UST NOTE	3.37500	09-15-09	1,000.00	1,000.00	958.79
SPI	SANIT	NOTE	66854	UST NOTE	4.25000	10-15-10	111,000.00	110,669.13	109,278.39
		NOTE Total					2,544,000.00	2,570,956.34	2,522,568.05
SANIT - SANITATION DISTRICT Total							129,634,000.00	129,660,847.86	129,547,145.12
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12-31-06	348,364.31	348,364.31	348,364.31
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12-31-06	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12-31-06	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12-31-06	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12-31-06	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12-31-06	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12-31-06	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12-31-06	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-06	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-06	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-06	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-06	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-06	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-06	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-06	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-06	327,715.76	327,715.76	327,715.76

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SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-06	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-06	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-06	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-06	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-06	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-06	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-06	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-06	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-06	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-06	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-06	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-06	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-06	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-06	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-06	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-06	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-06	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-06	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-06	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-06	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-06	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-06	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-06	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-06	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-06	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-06	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-06	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-06	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-06	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-06	363,715.38	363,715.38	363,715.38
CTDQ Total							39,500,000.00	39,500,000.00	39,500,000.00
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,500,000.00	39,500,000.00	39,500,000.00
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,950,312.50
FHLB Total							3,000,000.00	3,000,000.00	2,950,312.50
SPI	SCP61	YANK1	67500	BARCLAYS BK NY CD	4.56000	06-15-06	5,000,000.00	5,000,000.00	4,995,703.25
YANK1 Total							5,000,000.00	5,000,000.00	4,995,703.25
SCP61 - SCAQMD GENERAL FUND Total							8,000,000.00	8,000,000.00	7,946,015.75

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SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,950,312.50
		FHLB Total					3,000,000.00	3,000,000.00	2,950,312.50
	SCP6F - SCAQMD MOBILE SOURCE AIR	Total					3,000,000.00	3,000,000.00	2,950,312.50
SPI	SCP88	YANK1	67507	DEUTSCHE BANK NY CD	4.67000	09-14-06	5,000,000.00	5,000,000.00	4,991,823.00
		YANK1 Total					5,000,000.00	5,000,000.00	4,991,823.00
	SCP88 - SC-BP ARCO SETTLE PROJ FUND	Total					5,000,000.00	5,000,000.00	4,991,823.00
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,950,312.50
		FHLB Total					3,000,000.00	3,000,000.00	2,950,312.50
	SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND	Total					3,000,000.00	3,000,000.00	2,950,312.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-06	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-06	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-06	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-06	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-06	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-06	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-06	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-06	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-06	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-06	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-06	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-06	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-06	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-06	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-06	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-06	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-06	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-06	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-06	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-06	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-06	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-06	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-06	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-06	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-06	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-06	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-06	164,017.17	164,017.17	164,017.17

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SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-06	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-06	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-06	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-06	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-06	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-06	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-06	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-06	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-06	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-06	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-06	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-06	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-06	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-06	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-06	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-06	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-06	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-06	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-06	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-06	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-06	108,222.63	108,222.63	108,222.63
CTDQ Total							11,955,683.03	11,955,683.03	11,955,683.03
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							11,955,683.03	11,955,683.03	11,955,683.03
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,699.13	333,326.25
BOND Total							225,000.00	228,699.13	333,326.25
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	228,699.13	333,326.25
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-06	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-06	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-06	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-06	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-06	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-06	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-06	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-06	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-06	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-06	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-06	112,429.36	112,429.36	112,429.36

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SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-06	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-06	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-06	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-06	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-31-06	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-06	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-06	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-06	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-06	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-06	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-06	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-06	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-06	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-06	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-06	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-06	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-06	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-06	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-06	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-06	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-06	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-06	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-06	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12-31-06	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12-31-06	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12-31-06	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12-31-06	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12-31-06	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12-31-06	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12-31-06	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12-31-06	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12-31-06	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12-31-06	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12-31-06	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12-31-06	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12-31-06	105,862.06	105,862.06	105,862.06
CTDQ Total							11,694,904.27	11,694,904.27	11,694,904.27
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							11,694,904.27	11,694,904.27	11,694,904.27
SPI	WCUSD	FHLB	63023	FHLB	2.50000	03-15-06	500,000.00	499,932.22	499,531.25
SPI	WCUSD	FHLB	63037	FHLB	3.00000	05-15-06	2,000,000.00	2,000,328.30	1,992,500.00

Los Angeles County Treasurer
 Treasurer Portfolio Compared to Market Value
 As of February 28, 2006
 Fund: Specific Purpose Investments
 Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WCUSD	FHLB	63061	FHLB	2.87500	05-23-06	500,000.00	499,964.58	497,812.50
		FHLB Total					3,000,000.00	3,000,225.10	2,989,843.75
SPI	WCUSD	FHLM	63060	FHLMC	2.37500	04-15-06	500,000.00	499,713.83	498,437.50
		FHLM Total					500,000.00	499,713.83	498,437.50
		WCUSD - WEST COVINA SCHOOL UNIFIED SCHOOL DISTRICT Total					3,500,000.00	3,499,938.93	3,488,281.25
				SPI Total			1,791,269,799.08	1,786,007,060.11	1,782,742,059.34
				SPI Historical Cost				1,780,148,795.32	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/06
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01-05-06	CALABASAS LANDFILL 2005	\$27,859,260.07
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>8,573,666.14</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$36,432,926.21</u></u>

NOTE:

- (1) January 31, 2006
- (2) October 31, 2005
- (3) September 30, 2005
- (4) August 31, 2005
- (5) June 30, 2005
- (6) April 30, 2005
- (7) March 31, 2005

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/06
 TRUSTEE: BNY TRUST CO. N.A.
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	280,652.81
03-08-06	CCTSA TOBACCO BONDS 2006	29,724,514.34
12-11-96	CFD #2/CI 2656-M REF SERIES A & B	715,258.77
01-15-03	FLOOD CONTROL REFUNDING SER 2003A	35,230,083.58
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,874,890.05
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS	66,249,552.59
10-15-96	MULTIPLE CAP V SER A	0.00
06-03-97	MULTIPLE CAP V SER B	0.00
04-01-00	MULTIPLE CAP VI SER A	0.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	L.A. COUNTY SCHOOLS PFP 1998 SER B	52,102.88
	LA COUNTY 1986 PENSION CERT FUND	2,866,126.43 (1)
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	0.00
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	1,795.98
	LACCD 2005 COST OF ISSUANCE ACCOUNT	70,801.22
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACOE PROJ AND LEASE PYMT FD	364.00
	ROSEMEAD ELEM SD COP 1996	194,753.64
	BNY WESTERN TRUST TOTAL	<u>\$138,260,896.29</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
11-01-00	ANTELOPE VALLEY COURTHOUSE 2000 COP SER A	\$12,354,122.65
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
12-01-98	DISNEY PROJECT (Partial Refund), 1998	4,928,733.71
02-09-93	DISNEY PROJECT, 1993	11,417,723.02
	GAP LOAN RECEIVABLE NOTES SER 2005A&B	360.20
12-01-02	LAC-CAL 2002, SER A	1,043,581.29
08-03-04	LAC-CAL 2004, SER A	1,042,665.81
07-01-93	MARINA DEL REY, SER A	372,680.09
12-09-92	MASTER REFUNDING 1992	10,081,000.00
08-01-96	MASTER REFUNDING 1996A&B	69,930,260.81
11-01-97	MASTER REFUNDING 1997A	36,601,972.10
03-01-02	MASTER REFUNDING 2002A	3,086,602.52
12-02-02	MASTER REFUNDING 2002B	2,607,363.15
02-15-05	MASTER REFUNDING 2005A	40,377,295.94
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	55,369.37
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	267,603,638.55
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	\$461,503,369.21

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 2003 GO REF SER A	0.00
	ACTON AGUA DULCE 1999A COP	184,015.69
	BEVERLY HILLS USD GOB 1995 SER A	0.00 (6)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	0.00 (4)
	DOWNEY USD GOB 96 SER A	0.00 (3)
	INGLEWOOD USD 2000 COP SER B	311,433.15
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	2,396,077.62
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	1,061,218.13
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	0.00
	POMONA USD GOB SER A,B,C,D 1998	0.00
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00 (2)
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,406,530.30
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	387,006.61
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00 (5)
	SANTA MONICA-MALIBU USD 1998 ELEC GOB SER 2001	0.00 (7)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (1)
	U.S. BANK SCHOOLS - SUBTOTAL	<u>5,746,281.50</u>
	U.S. BANK TRUSTEE TOTAL	<u><u>467,249,650.71</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/06
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	ARTISAN MID CAP FUND	\$61,041,598.97
	CAPITAL GUARDIAN INTERNATIONAL (NON US)	71,170,994.72
	CAUSEWAY INTERNATIONAL VALUE EQUITY FUND	99,091,654.71
	DIA MEDIUM SIZE COMPANY FUND	429,809,316.34
	DODGE & COX BALANCED FUND	24,136,009.85
	LOS ANGELES COUNTY STABLE INCOME FUND	1,690,213,037.91
	PIMCO HIGH YIELD FUND-INSTITUTIONAL	41,796,920.31
	PRE-ASSEMBLED PORFOLIO A	40,599,342.32
	PRE-ASSEMBLED PORFOLIO B	24,745,891.41
	PRE-ASSEMBLED PORFOLIO C	61,934,104.66
	PRE-ASSEMBLED PORFOLIO D	199,133,950.27
	PRE-ASSEMBLED PORFOLIO E	126,313,042.96
	SMALL CAP EQUITY MANAGED BY BRANDYWINE	328,139,969.04
	STATE STREET S&P 500 FLAGSHIP SERIES C	566,506,460.60
	WASHINGTON MUTUAL BANK FUND	75,887,621.23
	GREAT WEST LIFE - TRUSTEE TOTAL	<u>\$3,840,519,915.30</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/06
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	77,786.06
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,503.86
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,402.51</u>
	TREASURER TOTAL	<u><u>202,091,692.43</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/06
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$93,045,000.00
	CASH AND EQUIVALENTS	<u>88,065.99</u>
	PFM - TRUSTEE TOTAL	<u><u>\$93,133,065.99</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/06
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>423,890.10</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$423,890.10</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/06
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
	UNION BANK TOTAL	<u><u>\$1.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/06
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	CONCERT HALL GIFT ASSIGNMENT	<u>\$4,924,617.28</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$4,924,617.28</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
63408	WELLS FARGO & CO FRN	4.54	03-03-06	35,000,000.00	35,000,228.17	Cpn rate=3mo US\$LIBOR +10bp. Add'l \$250MM iss'd 02/26/03. Eff 03/03/03.
65258	WELLS FARGO & CO FRN	4.57	06-12-06	25,000,000.00	25,009,699.17	Cpn rate=3mo US\$LIBOR +9bp.
67034	CITIGROUP GLBL MKTS FRN	4.75	07-25-06	18,000,000.00	18,010,512.00	Cpn rate=3mo US\$LIBOR +12.5bp. Series M.
64474	WELLS FARGO & CO FRN	4.58	09-15-06	15,000,000.00	15,010,093.62	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
67088	WELLS FARGO & CO FRN	4.58	09-15-06	50,000,000.00	50,030,970.95	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
66885	BK OF AMERICA NA FRN	4.56	11-07-06	25,000,000.00	25,000,000.00	Cpn+Same day Fed Funds +6bp. Daily reset, quarterly pay. Bank Notes.
63109	ROYAL BK OF SCOTLAND FRN	4.79	11-24-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
63110	ROYAL BK OF SCOTLAND FRN	4.79	11-24-06	20,000,000.00	20,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
66797	CITIGROUP INC FRN	4.64	01-12-07	15,000,000.00	15,010,932.25	Cpn rate=3mo US\$LIBOR +7bp.
64115	CITIGROUP GLOBAL MKTS FRN	4.56	03-16-07	10,350,000.00	10,355,922.82	Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.
64476	TOYOTA MOTOR CREDIT CORP FRN	4.47	03-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.
64496	ROYAL BK OF SCOTLAND FRN	4.53	03-30-07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
67073	TOYOTA MOTOR CREDIT CORP FRN	4.72	05-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.
64392	CITIGROUP GLOBAL MKTS FRN	4.76	08-06-07	40,000,000.00	40,013,803.87	Cpn rate=3mo US\$LIBOR +7bp. Series A.
CNFL Totals:				403,350,000.00	403,442,162.85	
CNFM-						
66731	GREENWICH CAP HLDGS INC FRN	4.53	04-07-06	50,000,000.00	50,000,000.00	Cpn rate=1mo US\$LIBOR -4bp. Greenwich Capital Markets is the dealer.
CNFM Totals:				50,000,000.00	50,000,000.00	
FFRN-						
67354	FFCB FRN	4.36	06-19-07	50,000,000.00	49,993,534.48	Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.
FFRN Totals:				50,000,000.00	49,993,534.48	
FRAM-						
64750	FFCB FRN	4.48	04-13-07	25,000,000.00	24,998,602.74	Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.
64475	FFCB FRN	4.50	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	4.50	02-12-09	25,000,000.00	25,006,256.47	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
FRAM Totals:				75,000,000.00	75,004,859.21	
FRAM2						
65065	FHLB FRN	4.36	05-05-06	25,000,000.00	25,000,000.00	Cpn rate=1yr CMT -25bp. Book entry. 30/360 basis. Monthly reset/monthly pay.
FRAM2 Totals:				25,000,000.00	25,000,000.00	
FRAQ-						
63942	FHLB FRN	4.57	08-02-06	50,000,000.00	49,987,473.07	Cpn rate=3mo US\$LIBOR -11bp. Long 1st cpn. Book entry.
FRAQ Totals:				50,000,000.00	49,987,473.07	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
FRAQ2-						
57338	FHLB (CALLABLE)	2.27	06-16-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
62250	FHLMC (CALLABLE)	3.00	09-14-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.
FRAQ2 Totals:				100,000,000.00	100,000,000.00	
FRCDQ-						
64881	DEUTSCHE BK AG NY FRCD	4.08	04-18-06	25,000,000.00	25,000,000.00	Cpn rate=2-YR CMT (H152TY) -26bp. Iss'd under Yankee CD Prog.
FRCDQ Totals:				25,000,000.00	25,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				778,350,000.00	778,428,029.61	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
60180	LACCAL BANS	7.25	06-30-06	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
62261	LACCAL BANS	7.25	06-30-07	5,000,000.00	5,000,000.00	
63425	LACCAL BANS	7.25	06-30-07	5,000,000.00	5,000,000.00	
64218	LACCAL BANS	4.85	06-30-07	10,000,000.00	10,000,000.00	
66002	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
66446	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
67301	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
BAN Totals:				40,000,000.00	40,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				40,000,000.00	40,000,000.00	
NTRD - PSI NON-TRADING Total:				818,350,000.00	818,428,029.61	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/06
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
60180	LACCAL	01-16-04	5,000,000.00	7.250%
62261	LACCAL	08-24-04	5,000,000.00	7.250%
63425	LACCAL	12-15-04	5,000,000.00	7.250%
64218	LACCAL	02-18-05	10,000,000.00	4.848%
66002	LACCAL	07-21-05	5,000,000.00	4.848%
66446	LACCAL	09-02-05	5,000,000.00	4.848%
67301	LACCAL	12-06-05	5,000,000.00	4.848%
			<u>40,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of February 28, 2006
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,224,914,038.45	73.11 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	4,927,188,984.12	24.64 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,188,251,636.59	219.22 DAYS	0.00	0.00 DAYS
AGENCIES	6,103,700,428.76	302.47 DAYS	0.00	0.00 DAYS
MUNICIPALS	40,000,000.00	578.63 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	863,377,351.58	184.53 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	628,000,000.00	1.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	5,076,414.95	306.00 DAYS	0.00	0.00 DAYS
TOTAL	\$16,980,508,854.45	155.97 DAYS	0.00	0.00 DAYS

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Maturity Range Grouping
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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	03/01/06 - 03/30/06	5,860,972,000.00	34.44	34.44	5,856,017,762.78	34.49	34.49
31 to 60 Days	03/31/06 - 04/29/06	3,453,688,000.00	20.29	54.73	3,447,198,946.79	20.30	54.79
61 to 90 Days	04/30/06 - 05/29/06	804,861,000.00	4.73	59.46	803,538,412.97	4.73	59.52
91 to 120 Days	05/30/06 - 06/28/06	765,195,000.00	4.50	63.96	760,168,489.17	4.48	64.00
121 to 180 Days	06/29/06 - 08/27/06	1,160,543,333.33	6.82	70.78	1,158,498,267.17	6.82	70.82
181 to 270 Days	08/28/06 - 11/25/06	1,176,275,000.00	6.91	77.69	1,175,237,226.34	6.92	77.74
271 to 365 Days	11/26/06 - 02/28/07	1,425,636,414.95	8.38	86.07	1,413,010,919.55	8.32	86.06
1 to 1.5 YEARS	03/01/07 - 08/29/07	1,359,244,000.00	7.99	94.06	1,356,013,889.77	7.98	94.04
1.5 to 2 YEARS	08/30/07 - 02/28/08	858,835,000.00	5.05	99.11	858,609,719.38	5.06	99.10
2 to 3 YEARS	02/28/08 - 02/28/09	152,267,567.56	0.89	100.00	152,215,220.53	0.90	100.00
Portfolio Total:		\$17,017,517,315.84			\$16,980,508,854.45		
AST							
5 to 10 YEARS	02/28/11 - 02/28/16	250,000.00	100.00	100.00	247,539.16	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,539.16		
BLPSI							
1 to 30 Days	03/01/06 - 03/30/06	500,000.00	16.70	16.70	498,491.60	17.00	17.00
61 to 90 Days	04/30/06 - 05/29/06	500,000.00	16.70	33.30	496,333.33	16.90	33.90
91 to 120 Days	05/30/06 - 06/28/06	500,000.00	16.70	50.00	493,376.95	16.80	50.70
121 to 180 Days	06/29/06 - 08/27/06	500,000.00	16.70	66.70	491,945.20	16.80	67.50
271 to 365 Days	11/26/06 - 02/28/07	500,000.00	16.70	83.30	480,018.72	16.40	83.90
1 to 1.5 YEARS	03/01/07 - 08/29/07	500,000.00	16.70	100.00	473,473.40	16.10	100.00
Portfolio Total:		\$3,000,000.00			\$2,933,639.20		
F5LA							
31 to 60 Days	03/31/06 - 04/29/06	49,000,000.00	7.70	7.70	49,000,000.00	7.80	7.80
61 to 90 Days	04/30/06 - 05/29/06	236,000,000.00	37.20	44.90	235,754,476.71	37.30	45.10
121 to 180 Days	06/29/06 - 08/27/06	100,000,000.00	15.70	60.60	99,023,294.11	15.70	60.70
181 to 270 Days	08/28/06 - 11/25/06	100,000,000.00	15.70	76.40	99,130,107.58	15.70	76.40
271 to 365 Days	11/26/06 - 02/28/07	150,000,000.00	23.60	100.00	148,834,632.84	23.60	100.00
Portfolio Total:		\$635,000,000.00			\$631,742,511.24		
GF							
5 to 10 YEARS	02/28/11 - 02/28/16	948,185.44	14.50	14.50	948,185.44	14.50	14.50

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
10 + YEARS	02/28/16 - 02/28/56	5,580,388.94	85.50	100.00	5,580,388.94	85.50	100.00
Portfolio Total:		\$6,528,574.38			\$6,528,574.38		
LACC1							
121 to 180 Days	06/29/06 - 08/27/06	294,000,000.00	100.00	100.00	294,000,000.00	100.00	100.00
Portfolio Total:		\$294,000,000.00			\$294,000,000.00		
LACOE							
91 to 120 Days	05/30/06 - 06/28/06	21,321,637.40	100.00	100.00	21,321,637.40	100.00	100.00
Portfolio Total:		\$21,321,637.40			\$21,321,637.40		
LAUSD1							
181 to 270 Days	08/28/06 - 11/25/06	287,000,000.00	100.00	100.00	287,000,000.00	100.00	100.00
Portfolio Total:		\$287,000,000.00			\$287,000,000.00		
LAUSDWC							
1 to 30 Days	03/01/06 - 03/30/06	10,000,000.00	3.30	3.30	10,000,000.00	3.30	3.30
31 to 60 Days	03/31/06 - 04/29/06	72,000,000.00	23.70	27.00	71,809,511.54	23.80	27.10
61 to 90 Days	04/30/06 - 05/29/06	10,000,000.00	3.30	30.30	9,967,740.52	3.30	30.40
91 to 120 Days	05/30/06 - 06/28/06	20,000,000.00	6.60	36.80	19,916,474.17	6.60	37.00
121 to 180 Days	06/29/06 - 08/27/06	50,000,000.00	16.40	53.30	49,904,351.36	16.50	53.50
181 to 270 Days	08/28/06 - 11/25/06	50,000,000.00	16.40	69.70	49,714,059.95	16.50	69.90
1 to 1.5 YEARS	03/01/07 - 08/29/07	20,000,000.00	6.60	76.30	19,894,066.63	6.60	76.50
1.5 to 2 YEARS	08/30/07 - 02/28/08	51,000,000.00	16.80	93.10	50,400,369.43	16.70	93.20
2 to 3 YEARS	02/28/08 - 02/28/09	21,000,000.00	6.90	100.00	20,570,917.12	6.80	100.00
Portfolio Total:		\$304,000,000.00			\$302,177,490.72		
MAST							
5 to 10 YEARS	02/28/11 - 02/28/16	75,000.00	46.90	46.90	74,257.80	46.00	46.00
10 + YEARS	02/28/16 - 02/28/56	85,000.00	53.10	100.00	87,202.66	54.00	100.00
Portfolio Total:		\$160,000.00			\$161,460.46		
MTSAC							
1 to 30 Days	03/01/06 - 03/30/06	5,250,000.00	21.40	21.40	5,249,682.33	21.60	21.60
31 to 60 Days	03/31/06 - 04/29/06	3,000,000.00	12.20	33.70	2,999,726.26	12.30	33.90
61 to 90 Days	04/30/06 - 05/29/06	10,000,000.00	40.80	74.50	9,917,688.33	40.70	74.60
91 to 120 Days	05/30/06 - 06/28/06	3,500,000.00	14.30	88.80	3,467,414.75	14.20	88.80

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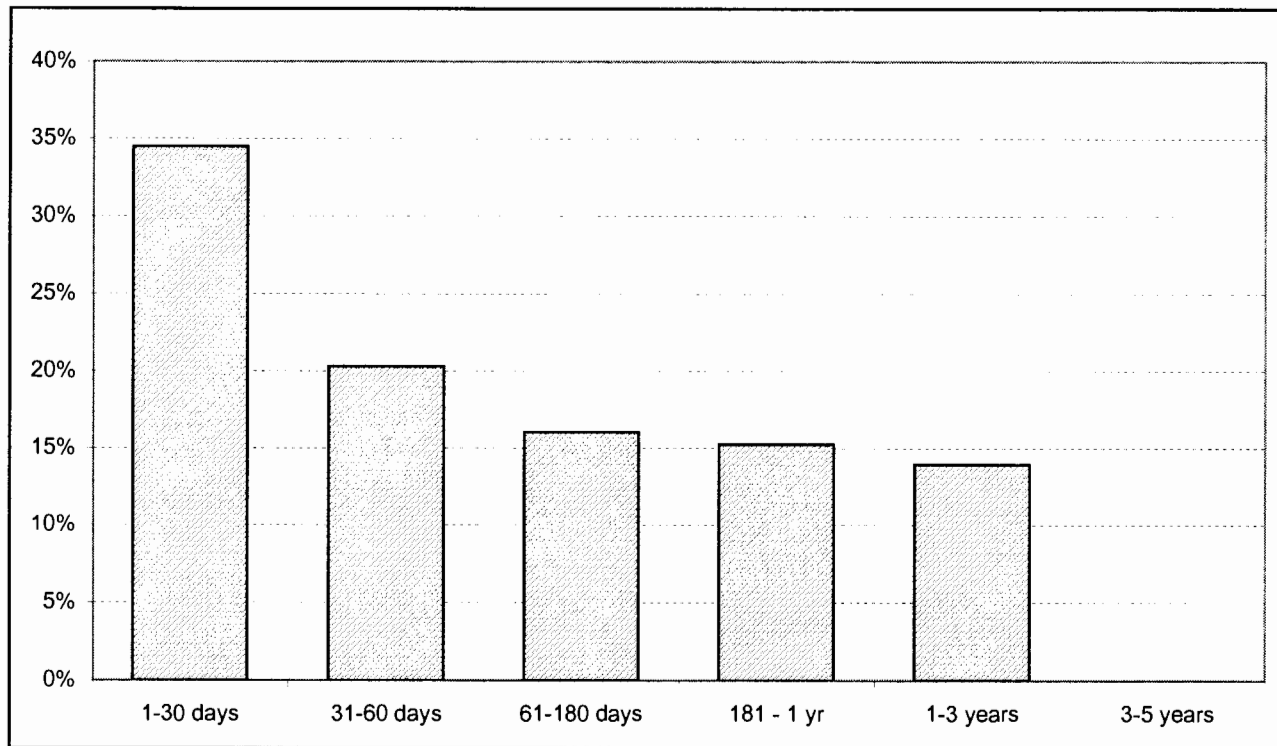
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
121 to 180 Days	06/29/06 - 08/27/06	2,750,000.00	11.20	100.00	2,719,622.66	11.20	100.00
Portfolio Total:		\$24,500,000.00			\$24,354,134.33		
SANIT							
31 to 60 Days	03/31/06 - 04/29/06	272,000.00	0.20	0.20	271,976.42	0.20	0.20
61 to 90 Days	04/30/06 - 05/29/06	283,000.00	0.20	0.40	283,383.62	0.20	0.40
121 to 180 Days	06/29/06 - 08/27/06	294,000.00	0.20	0.70	299,219.88	0.20	0.70
181 to 270 Days	08/28/06 - 11/25/06	507,000.00	0.40	1.00	510,109.15	0.40	1.10
271 to 365 Days	11/26/06 - 02/28/07	157,000.00	0.10	1.20	163,402.82	0.10	1.20
1 to 1.5 YEARS	03/01/07 - 08/29/07	626,000.00	0.50	1.70	633,747.24	0.50	1.70
1.5 to 2 YEARS	08/30/07 - 02/28/08	251,000.00	0.20	1.80	254,656.04	0.20	1.90
2 to 3 YEARS	02/28/08 - 02/28/09	2,224,000.00	1.70	3.60	2,224,683.56	1.70	3.60
3 to 4 YEARS	02/28/09 - 02/28/10	124,478,000.00	96.00	99.60	124,478,000.00	96.00	99.60
4 to 5 YEARS	02/28/10 - 02/28/11	542,000.00	0.40	100.00	541,669.13	0.40	100.00
Portfolio Total:		\$129,634,000.00			\$129,660,847.86		
SCAQM							
271 to 365 Days	11/26/06 - 02/28/07	39,500,000.00	100.00	100.00	39,500,000.00	100.00	100.00
Portfolio Total:		\$39,500,000.00			\$39,500,000.00		
SCP61							
91 to 120 Days	05/30/06 - 06/28/06	5,000,000.00	62.50	62.50	5,000,000.00	62.50	62.50
181 to 270 Days	08/28/06 - 11/25/06	3,000,000.00	37.50	100.00	3,000,000.00	37.50	100.00
Portfolio Total:		\$8,000,000.00			\$8,000,000.00		
SCP6F							
181 to 270 Days	08/28/06 - 11/25/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP88							
181 to 270 Days	08/28/06 - 11/25/06	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5F							
181 to 270 Days	08/28/06 - 11/25/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
271 to 365 Days	11/26/06 - 02/28/07	11,955,683.03	100.00	100.00	11,955,683.03	100.00	100.00
Portfolio Total:		\$11,955,683.03			\$11,955,683.03		
SSTF							
5 to 10 YEARS	02/28/11 - 02/28/16	225,000.00	100.00	100.00	228,699.13	100.00	100.00
Portfolio Total:		\$225,000.00			\$228,699.13		
WASIA							
271 to 365 Days	11/26/06 - 02/28/07	11,694,904.27	100.00	100.00	11,694,904.27	100.00	100.00
Portfolio Total:		\$11,694,904.27			\$11,694,904.27		
WCUSD							
1 to 30 Days	03/01/06 - 03/30/06	500,000.00	14.30	14.30	499,932.22	14.30	14.30
31 to 60 Days	03/31/06 - 04/29/06	500,000.00	14.30	28.60	499,713.83	14.30	28.60
61 to 90 Days	04/30/06 - 05/29/06	2,500,000.00	71.40	100.00	2,500,292.88	71.40	100.00
Portfolio Total:		\$3,500,000.00			\$3,499,938.93		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2006
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	\$ 5,856,018	34.49%
31 - 60 days	3,447,199	20.30%
61 - 180 days	2,722,205	16.03%
181 - 1 yr	2,588,248	15.24%
1 - 3 yrs	2,366,839	13.94%
3 - 5 yrs	-	0.00%
	<u>\$ 16,980,509</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 02/28/06
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,955,683.03
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,500,000.00
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,694,904.27</u>
	LAIF TOTAL	<u><u>\$63,150,587.30</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF JANUARY 2006 WITH JANUARY 2005 (DOLLARS IN THOUSANDS)

	JANUARY 2006	JANUARY 2005	CHANGE
Average Daily Portfolio	\$ 58,086,223	\$ 54,363,641	\$ +3,722,582
Accrued Earnings	\$ 195,101	\$ 104,516	\$ +90,585
Effective Yield	3.955	2.264	+1.691
Average Life-Month End (In Days)	175	202	-27
Total Security Transactions			
Amount	\$ 21,902,735	\$ 21,081,115	\$ +821,620
Number	457	441	+16
Total Time Deposit Transactions			
Amount	\$ 4,839,190	\$ 4,634,500	\$ +204,690
Number	182	154	+28
Average Workday Investment Activity	\$ 1,337,096	\$ 1,285,781	\$ +51,315
Prescribed Demand Account Balances			
For Services	\$ 332,791	\$ 635,710	\$ -302,919
For Uncollected Funds	\$ 163,896	\$ 182,877	\$ -18,981

**PHIL ANGELIDES
TREASURER
STATE OF CALIFORNIA**

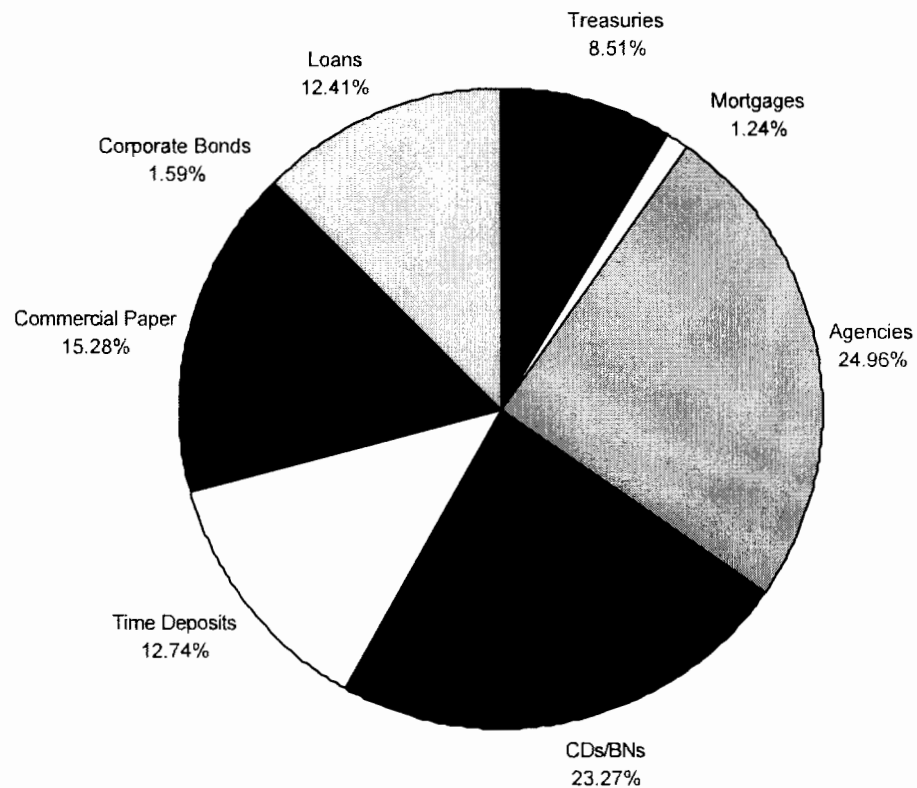
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

January 31, 2006			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 1,721,340	2.85	+1.49
Bonds	0		
Notes	3,416,272	5.66	+0.41
Strips	0		
Total Government	\$ 5,137,612	8.51	+1.90
Federal Agency Coupons	\$ 8,952,225	14.83	+0.13
Certificates of Deposit	12,345,116	20.45	+0.02
Bank Notes	1,699,993	2.82	+0.48
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	6,116,758	10.13	-0.91
Time Deposits	7,688,995	12.74	-0.50
GNMAs	256	0.00	0.00
Commercial Paper	9,221,457	15.28	-0.44
FHLMC/Remics	747,439	1.24	-0.09
Corporate Bonds	958,214	1.59	-0.04
AB 55 Loans	7,493,515	12.41	-0.55
GF Loans	0	0.00	0.00
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 60,361,580	100.00	

INVESTMENT ACTIVITY

	JANUARY 2006		DECEMBER 2005	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	457	\$ 21,902,735	451	\$ 21,953,937
Other	9	435,804	89	3,495,993
Time Deposits	182	4,839,190	146	3,148,500
Totals	648	\$ 27,177,729	686	\$ 28,598,430
 PMIA Monthly Average Effective Yield	 3.955		 3.808	
Year to Date Yield Last Day of Month	3.497		3.413	

**Pooled Money Investment Account
Portfolio Composition
\$60.4 Billion
01/31/06**



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
01/03/06	REDEMPTIONS								
	BN	B/A	3.830%	01/03/06	3.830	\$50,000	144	\$766,000.00	3.883
	CD	HSBC	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	HSBC	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	MONTREAL	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	MONTREAL	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	MONTREAL	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	MONTREAL	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	MONTREAL	3.840%	01/03/06	3.840	50,000	132	704,000.00	3.893
	CD	TORONTO	3.865%	01/03/06	3.855	50,000	132	706,775.55	3.909
	CD	TORONTO	3.865%	01/03/06	3.855	50,000	132	706,775.55	3.909
	CD	WA MU, FA	3.860%	01/03/06	3.860	50,000	133	713,027.78	3.914
	CD	WA MU, FA	3.860%	01/03/06	3.860	50,000	133	713,027.78	3.914
	CD	WA MU, FA	3.860%	01/03/06	3.860	50,000	133	713,027.78	3.914
	CD	WA MU, FA	3.860%	01/03/06	3.860	50,000	133	713,027.78	3.914
	CD	SOC GEN	3.880%	01/03/06	3.880	50,000	133	716,722.22	3.934
	CD	SOC GEN	3.880%	01/03/06	3.880	50,000	133	716,722.22	3.934
	CD	CIBC	3.870%	01/03/06	3.870	50,000	134	720,250.00	3.924
	CD	CIBC	3.870%	01/03/06	3.870	50,000	134	720,250.00	3.924
	CD	CIBC	3.870%	01/03/06	3.870	50,000	134	720,250.00	3.924
	CD	US BANK	3.870%	01/03/06	3.870	50,000	138	741,750.00	3.924
	CD	US BANK	3.870%	01/03/06	3.870	50,000	138	741,750.00	3.924
	CD	US BANK	3.870%	01/03/06	3.870	50,000	138	741,750.00	3.924
	CD	MONTREAL	3.810%	01/03/06	3.810	50,000	141	746,125.00	3.863
	CD	MONTREAL	3.810%	01/03/06	3.810	50,000	141	746,125.00	3.863
	CD	MONTREAL	3.810%	01/03/06	3.810	50,000	141	746,125.00	3.863
	CD	ANZ	3.820%	01/03/06	3.820	50,000	152	806,444.44	3.873
	CD	ANZ	3.820%	01/03/06	3.820	50,000	152	806,444.44	3.873
	CP	LEHMAN		01/03/06	4.050	50,000	4	22,500.00	4.108
	CP	LEHMAN		01/03/06	4.050	50,000	4	22,500.00	4.108
	CP	LEHMAN		01/03/06	4.050	50,000	4	22,500.00	4.108
	CP	LEHMAN		01/03/06	4.050	50,000	4	22,500.00	4.108
	CP	BEAR		01/03/06	4.420	50,000	5	30,694.44	4.484
	CP	BEAR		01/03/06	4.420	50,000	5	30,694.44	4.484
	CP	BEAR		01/03/06	4.420	50,000	5	30,694.44	4.484
	CP	BEAR		01/03/06	4.420	50,000	5	30,694.44	4.484
	CP	BEAR		01/03/06	4.420	50,000	5	30,694.44	4.484
	CP	BEAR		01/03/06	4.420	50,000	5	30,694.44	4.484
	CP	CITIGROUP		01/03/06	4.300	27,000	14	45,150.00	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	CITIGROUP		01/03/06	4.300	50,000	14	83,611.11	4.367
	CP	NISSAN		01/03/06	4.410	23,500	14	40,302.50	4.479
	CP	CITIGROUP		01/03/06	4.060	50,000	75	422,916.67	4.151
	CP	CITIGROUP		01/03/06	4.060	50,000	75	422,916.67	4.151
	CP	CITIGROUP		01/03/06	4.060	50,000	75	422,916.67	4.151
	CP	CITIGROUP		01/03/06	3.790	50,000	132	694,833.33	3.897

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/03/06	REDEMPTIONS (continued)							
	CP	CITIGROUP	01/03/06	3.790	50,000	132	694,833.33	3.897
	CP	CITIGROUP	01/03/06	3.790	50,000	132	694,833.33	3.897
	CP	CITIGROUP	01/03/06	3.790	50,000	132	694,833.33	3.897
	CP	B/A	01/03/06	3.800	25,000	133	350,972.22	3.908
	CP	B/A	01/03/06	3.800	50,000	133	701,944.44	3.908
	CP	B/A	01/03/06	3.800	50,000	133	701,944.44	3.908
	CP	GECC	01/03/06	3.760	50,000	152	793,777.78	3.874
	CP	GECC	01/03/06	3.760	50,000	152	793,777.78	3.874
	CP	GECC	01/03/06	3.760	50,000	152	793,777.78	3.874
	CP	GECC	01/03/06	3.760	50,000	152	793,777.78	3.874
	CP	GECC	01/03/06	3.760	50,000	152	793,777.78	3.874
	CP	GECC	01/03/06	3.760	50,000	152	793,777.78	3.874
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811
	DISC NOTES	FHLMC	01/03/06	3.710	50,000	127	654,402.78	3.811

01/03/06 PURCHASES

BN	B/A	4.620%	06/30/06	4.620	50,000
BN	B/A	4.620%	06/30/06	4.620	50,000
BN	B/A	4.620%	06/30/06	4.620	50,000
BN	B/A	4.620%	06/30/06	4.620	50,000
CD	CIBC	4.590%	06/01/06	4.590	50,000
CD	CIBC	4.590%	06/01/06	4.590	50,000
CD	CIBC	4.620%	06/30/06	4.620	50,000
CD	CIBC	4.620%	06/30/06	4.620	50,000
CD	CS/1ST BOSTON	4.640%	06/30/06	4.630	50,000
CD	CS/1ST BOSTON	4.640%	06/30/06	4.630	50,000
CP	GECC		01/04/06	4.300	50,000
CP	GECC		01/04/06	4.300	50,000
CP	NCAT		01/04/06	4.300	50,000
CP	NCAT		01/04/06	4.300	50,000
CP	AMER EXP		01/04/06	4.310	50,000
CP	AMER EXP		01/04/06	4.310	50,000
TREAS	BILLS		05/04/06	4.100	50,000
TREAS	BILLS		05/04/06	4.100	50,000
TREAS	BILLS		05/04/06	4.100	50,000
TREAS	BILLS		05/04/06	4.100	50,000
TREAS	BILLS		05/04/06	4.100	50,000
TREAS	BILLS		05/04/06	4.100	50,000

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u> <u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
01/03/06	PURCHASES (continued)								
	TREAS	BILLS		05/04/06	4.100	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	BILLS		05/11/06	4.110	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.331	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.331	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.331	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.331	50,000			
01/04/06	REDEMPTIONS								
	CP	GECC		01/04/06	4.300	50,000	1	5,972.22	4.360
	CP	GECC		01/04/06	4.300	50,000	1	5,972.22	4.360
	CP	NCAT		01/04/06	4.300	50,000	1	5,972.22	4.360
	CP	NCAT		01/04/06	4.300	50,000	1	5,972.22	4.360
	CP	AMER EXP		01/04/06	4.310	50,000	1	5,986.11	4.370
	CP	AMER EXP		01/04/06	4.310	50,000	1	5,986.11	4.370
01/04/06	PURCHASES								
	CD	W/F	4.260%	02/01/06	4.260	50,000			
	CD	W/F	4.260%	02/01/06	4.260	50,000			
	CD	W/F	4.270%	02/02/06	4.270	50,000			
	CD	W/F	4.270%	02/02/06	4.270	50,000			
	CD	W/F	4.270%	02/02/06	4.270	50,000			
	CD	W/F	4.270%	02/02/06	4.270	50,000			
	CP	BEAR		02/02/06	4.260	50,000			
	CP	BEAR		02/02/06	4.260	50,000			
01/05/06	NO REDEMPTIONS								
01/05/06	PURCHASES								
	BN	WORLD	4.490%	04/19/06	4.490	50,000			
	BN	WORLD	4.490%	04/19/06	4.490	50,000			
	CP	BEAR		02/01/06	4.280	50,000			
	CP	BEAR		02/01/06	4.280	50,000			
	CP	HSBC		02/01/06	4.300	50,000			
	CP	HSBC		02/01/06	4.300	50,000			
	CP	HSBC		02/02/06	4.300	50,000			
	CP	HSBC		02/02/06	4.300	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
01/05/06	PURCHASES (continued)								
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	DISC NOTES	FHLMC		06/01/06	4.370	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.365	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.365	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.365	50,000			
	TREAS	NOTES	2.750%	06/30/06	4.365	50,000			
01/06/06	NO REDEMPTIONS								
01/06/06	PURCHASES								
	AGENCY	FHLB	4.670%	01/02/07	4.642	21,645			
	AGENCY	FHLB	4.670%	01/02/07	4.642	50,000			
	AGENCY	FHLMC	3.625%	02/15/07	4.640	13,000			
	CD	W/F	4.350%	02/15/06	4.350	50,000			
	CD	W/F	4.350%	02/15/06	4.350	50,000			
	CD	CALYON	4.620%	06/30/06	4.620	50,000			
	CD	CALYON	4.620%	06/30/06	4.620	50,000			
	CP	GECC		01/09/06	4.200	50,000			
	CP	GECC		01/09/06	4.200	50,000			
	CP	GECC		01/09/06	4.200	50,000			
	CP	GECC		01/09/06	4.200	50,000			
	CP	GECC		01/10/06	4.200	50,000			
	CP	GECC		01/10/06	4.200	50,000			
	CP	RANGER		01/12/06	4.230	50,000			
	CP	FCAR		02/15/06	4.340	13,000			
	DISC NOTES	FHLMC		06/12/06	4.390	50,000			
	DISC NOTES	FHLMC		06/12/06	4.390	50,000			
	DISC NOTES	FHLMC		06/12/06	4.390	50,000			
	DISC NOTES	FHLMC		06/12/06	4.390	50,000			
01/09/06	SALES								
	TREAS	BILLS		05/11/06	4.160	50,000	6	25,777.78	3.183
	TREAS	BILLS		05/11/06	4.160	50,000	6	25,777.78	3.183
01/09/06	REDEMPTIONS								
	CP	GECC		01/09/06	4.200	50,000	3	17,500.00	4.260
	CP	GECC		01/09/06	4.200	50,000	3	17,500.00	4.260
	CP	GECC		01/09/06	4.200	50,000	3	17,500.00	4.260
	CP	GECC		01/09/06	4.200	50,000	3	17,500.00	4.260
01/09/06	PURCHASES								
	AGENCY	FHLMC	3.625%	02/15/07	4.670	15,000			
	CD	SOC GEN	4.620%	06/30/06	4.620	20,000			
	CD	SOC GEN	4.620%	06/30/06	4.620	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/09/06	PURCHASES (continued)							
	CP	MORG STAN	01/12/06	4.250	50,000			
	CP	MORG STAN	01/12/06	4.250	50,000			
	CP	MORG STAN	01/13/06	4.250	50,000			
	CP	MORG STAN	01/13/06	4.250	50,000			
	CP	FCAR	02/09/06	4.340	15,000			
	CP	FCAR	02/09/06	4.340	50,000			
	CP	CRC	04/10/06	4.440	50,000			
	CP	CRC	04/10/06	4.440	50,000			
	CP	CAFCO	04/11/06	4.440	50,000			
	CP	CAFCO	04/11/06	4.440	50,000			
01/10/06	SALES							
	TREAS	BILLS	05/11/06	4.195	50,000	7	25,673.61	2.717
	TREAS	BILLS	05/11/06	4.195	50,000	7	25,673.61	2.717
	TREAS	BILLS	05/11/06	4.195	50,000	7	25,673.61	2.717
01/10/06	REDEMPTIONS							
	CP	GECC	01/10/06	4.200	50,000	4	23,333.33	4.260
	CP	GECC	01/10/06	4.200	50,000	4	23,333.33	4.260
	CP	COUNTRY	01/10/06	4.360	50,000	14	84,777.78	4.428
	CP	COUNTRY	01/10/06	4.360	50,000	14	84,777.78	4.428
	CP	FCAR	01/10/06	4.300	50,000	29	173,194.44	4.375
	CP	FCAR	01/10/06	4.300	50,000	29	173,194.44	4.375
	CP	CRC	01/10/06	4.100	50,000	76	432,777.78	4.193
	CP	CRC	01/10/06	4.100	50,000	76	432,777.78	4.193
01/10/06	NO PURCHASES							
01/11/06	NO REDEMPTIONS							
01/11/06	PURCHASES							
	AGENCY	FHLMC	4.250%	02/28/07	4.670	25,747		
	MTN	COUNTRY	4.323%	07/31/06	4.590	35,000		
01/12/06	REDEMPTIONS							
	CP	MORG STAN	01/12/06	4.250	50,000	3	17,708.33	4.311
	CP	MORG STAN	01/12/06	4.250	50,000	3	17,708.33	4.311
	CP	RANGER	01/12/06	4.230	50,000	6	35,250.00	4.292
	CP	CITIGROUP	01/12/06	4.290	50,000	22	131,083.33	4.361
	CP	CITIGROUP	01/12/06	4.290	50,000	22	131,083.33	4.361
	CP	CITIGROUP	01/12/06	4.290	50,000	22	131,083.33	4.361
	CP	CITIGROUP	01/12/06	4.290	50,000	22	131,083.33	4.361
01/12/06	NO PURCHASES							

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>DATE</u>	<u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/13/06 REDEMPTIONS									
	CD	W/F	4.330%	01/13/06	4.330	50,000	17	102,236.11	4.390
	CD	W/F	4.330%	01/13/06	4.330	50,000	17	102,236.11	4.390
	CP	MORG STAN		01/13/06	4.250	50,000	4	23,611.11	4.311
	CP	MORG STAN		01/13/06	4.250	50,000	4	23,611.11	4.311
	CP	NCAT		01/13/06	4.310	50,000	22	131,694.44	4.381
01/13/06 PURCHASES									
	AGENCY	FHLMC	2.375%	02/15/07	4.710	50,000			
	CP	GECC		01/17/06	4.260	50,000			
	CP	GECC		01/17/06	4.260	50,000			
	CP	GECC		01/17/06	4.260	50,000			
	CP	GECC		01/17/06	4.260	50,000			
	CP	NCAT		01/17/06	4.270	50,000			
	CP	NCAT		01/17/06	4.270	50,000			
	CP	GECC		01/18/06	4.250	20,000			
	CP	GECC		01/18/06	4.250	50,000			
	CP	GECC		01/18/06	4.250	50,000			
	CP	MORG STAN		01/20/06	4.270	32,000			
	CP	MORG STAN		01/20/06	4.270	50,000			
01/15/06 REDEMPTIONS									
	CB	GMAC	6.750%	01/15/06	3.090	11,000	619	598,152.50	3.025
01/17/06 REDEMPTIONS									
	CP	GECC		01/17/06	4.260	50,000	4	23,666.67	4.321
	CP	GECC		01/17/06	4.260	50,000	4	23,666.67	4.321
	CP	GECC		01/17/06	4.260	50,000	4	23,666.67	4.321
	CP	GECC		01/17/06	4.260	50,000	4	23,666.67	4.321
	CP	NCAT		01/17/06	4.270	50,000	4	23,722.22	4.331
	CP	NCAT		01/17/06	4.270	50,000	4	23,722.22	4.331
01/17/06 PURCHASES									
	CD	BNP PARIBAS	4.610%	06/30/06	4.610	50,000			
	CD	BNP PARIBAS	4.610%	06/30/06	4.610	50,000			
	CP	NCAT		01/18/06	4.310	50,000			
	CP	NCAT		01/18/06	4.310	50,000			
	CP	GECC		02/15/06	4.340	50,000			
	CP	GECC		02/15/06	4.340	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			
	TREAS	BILLS		06/29/06	4.265	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/18/06 REDEMPTIONS								
	CD	W/F	4.250%	01/18/06	4.250	50,000	19	112,152.78 4.309
	CD	W/F	4.250%	01/18/06	4.250	50,000	19	112,152.78 4.309
	CD	W/F	4.310%	01/18/06	4.310	50,000	27	161,625.00 4.370
	CD	W/F	4.310%	01/18/06	4.310	50,000	27	161,625.00 4.370
	CD	W/F	4.310%	01/18/06	4.310	50,000	27	161,625.00 4.370
	CP	NCAT		01/18/06	4.310	50,000	1	5,986.11 4.370
	CP	NCAT		01/18/06	4.310	50,000	1	5,986.11 4.370
	CP	GECC		01/18/06	4.250	20,000	5	11,805.56 4.312
	CP	GECC		01/18/06	4.250	50,000	5	29,513.89 4.312
	CP	GECC		01/18/06	4.250	50,000	5	29,513.89 4.312
01/18/06 PURCHASES								
	CD	TORONTO	4.620%	06/30/06	4.605	50,000		
	CD	TORONTO	4.620%	06/30/06	4.605	50,000		
	CD	TORONTO	4.620%	06/30/06	4.605	50,000		
	CD	TORONTO	4.620%	06/30/06	4.605	50,000		
	DISC NOTES	FHLMC		06/01/06	4.410	50,000		
01/19/06 NO REDEMPTIONS								
01/19/06 PURCHASES								
	AGENCY	FHLB	4.625%	01/17/07	4.654	50,000		
	CD	ABN AMRO	4.590%	06/01/06	4.590	30,000		
	CD	ABN AMRO	4.590%	06/01/06	4.590	50,000		
	CD	CS/1ST BOSTON	4.655%	06/30/06	4.645	50,000		
	CD	CS/1ST BOSTON	4.655%	06/30/06	4.645	50,000		
	CP	DEERE		02/15/06	4.430	25,000		
	CP	W/F		02/15/06	4.380	50,000		
	CP	W/F		02/15/06	4.380	50,000		
	CP	PREFCO		02/17/06	4.420	14,371		
	CP	PREFCO		02/17/06	4.420	50,000		
	CP	FCAR		05/02/06	4.530	28,000		
	CP	FCAR		05/02/06	4.530	50,000		
	CP	COUNTRY		06/01/06	4.520	50,000		
01/19/06 PURCHASES c/								
	AGENCY	FNMA	7.125%	06/15/10	4.220	35,070		
	AGENCY	FNMA	7.125%	06/15/10	4.220	50,000		
	AGENCY	FNMA	7.125%	06/15/10	4.220	50,000		
	AGENCY	FNMA	7.125%	06/15/10	4.220	50,000		
01/20/06 REDEMPTIONS								
	CP	MORG STAN		01/20/06	4.270	32,000	7	26,568.89 4.333
	CP	MORG STAN		01/20/06	4.270	50,000	7	41,513.89 4.333

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
01/20/06	SALES	c/							
	AGENCY	FNMA	7.125%	06/15/10	4.220	35,070	1	4,442.84	4.279
	AGENCY	FNMA	7.125%	06/15/10	4.220	50,000	1	6,333.87	4.279
	AGENCY	FNMA	7.125%	06/15/10	4.220	50,000	1	6,333.87	4.279
	AGENCY	FNMA	7.125%	06/15/10	4.220	50,000	1	6,333.87	4.279
01/20/06	PURCHASES								
	CD	W/F	4.410%	02/15/06	4.410	50,000			
	CD	W/F	4.410%	02/15/06	4.410	50,000			
	CD	LLOYDS	4.540%	04/26/06	4.540	50,000			
	CD	LLOYDS	4.540%	04/26/06	4.540	50,000			
	CD	RABO	4.610%	06/30/06	4.610	50,000			
	CD	RABO	4.610%	06/30/06	4.610	50,000			
	CD	TORONTO	4.626%	06/30/06	4.620	50,000			
	CD	TORONTO	4.626%	06/30/06	4.620	50,000			
	CP	W/F		01/23/06	4.170	50,000			
	CP	W/F		01/23/06	4.170	50,000			
	CP	W/F		01/23/06	4.170	50,000			
	CP	W/F		01/23/06	4.170	50,000			
	CP	GE CO		02/15/06	4.370	50,000			
	CP	GE CO		02/15/06	4.370	50,000			
01/23/06	REDEMPTIONS								
	CP	W/F		01/23/06	4.170	50,000	3	17,375.00	4.229
	CP	W/F		01/23/06	4.170	50,000	3	17,375.00	4.229
	CP	W/F		01/23/06	4.170	50,000	3	17,375.00	4.229
	CP	W/F		01/23/06	4.170	50,000	3	17,375.00	4.229
01/23/06	PURCHASES								
	BN	WORLD	4.480%	03/20/06	4.490	50,000			
	BN	WORLD	4.480%	03/20/06	4.490	50,000			
	CD	W/F	4.430%	02/15/06	4.430	50,000			
	CD	W/F	4.430%	02/15/06	4.430	50,000			
	CD	STNRD CH	4.460%	02/28/06	4.460	15,000			
	CD	STNRD CH	4.460%	02/28/06	4.460	50,000			
	CD	STNRD CH	4.460%	02/28/06	4.460	50,000			
	CD	STNRD CH	4.460%	02/28/06	4.460	50,000			
	CD	CIBC	4.630%	06/30/06	4.630	50,000			
	CD	CIBC	4.630%	06/30/06	4.630	50,000			
	CP	CITIGROUP		02/03/06	4.300	50,000			
	CP	CITIGROUP		02/03/06	4.300	50,000			
	CP	CITIGROUP		02/03/06	4.300	50,000			
	CP	CITIGROUP		02/03/06	4.300	50,000			
	CP	BARTON		02/09/06	4.360	10,000			
	CP	BARTON		02/09/06	4.360	50,000			
	CP	DEERE		02/15/06	4.420	25,000			
	CP	GECC		03/02/06	4.430	50,000			
	CP	GECC		03/02/06	4.430	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/24/06	NO REDEMPTIONS							
01/24/06	PURCHASES							
	CP	BARTON	02/03/06	4.310	50,000			
	CP	BARTON	02/03/06	4.310	50,000			
	CP	BARTON	02/03/06	4.310	50,000			
01/25/06	NO REDEMPTIONS							
01/25/06	PURCHASES							
	CP	GECC	01/26/06	4.300	50,000			
	CP	GECC	01/26/06	4.300	50,000			
	CP	BARTON	02/03/06	4.360	25,000			
	CP	BARTON	02/03/06	4.360	50,000			
	CP	W/F	02/03/06	4.400	50,000			
	CP	W/F	02/03/06	4.400	50,000			
	CP	W/F	02/03/06	4.400	50,000			
	CP	W/F	02/03/06	4.400	50,000			
	CP	B/A	03/02/06	4.450	50,000			
	CP	B/A	03/02/06	4.450	50,000			
	CP	B/A	03/02/06	4.450	50,000			
	CP	B/A	03/02/06	4.450	50,000			
	CP	AMER EXP	06/01/06	4.520	50,000			
	CP	AMER EXP	06/01/06	4.520	50,000			
01/26/06	REDEMPTIONS							
	CP	GECC	01/26/06	4.300	50,000	1	5,972.22	4.360
	CP	GECC	01/26/06	4.300	50,000	1	5,972.22	4.360
01/26/06	PURCHASES							
	AGENCY	FHLB	4.625%	01/23/07	4.730	50,000		
	AGENCY	FHLMC	2.375%	02/15/07	4.700	34,000		
	AGENCY	FHLMC	2.375%	02/15/07	4.721	50,000		
	CP	GECC		01/27/06	4.380	50,000		
	CP	GECC		01/27/06	4.380	50,000		
	CP	GECC		01/27/06	4.380	50,000		
	CP	GECC		01/27/06	4.380	50,000		
	CP	GECC		01/27/06	4.380	50,000		
	CP	CITIGROUP		01/27/06	4.390	50,000		
	CP	CITIGROUP		01/27/06	4.390	50,000		
	FR	SBA	4.550%	04/25/31	4.550	18,920		
01/27/06	REDEMPTIONS							
	CD	S-E BANK	3.930%	01/27/06	3.930	50,000	156	851,500.00
	CD	S-E BANK	3.930%	01/27/06	3.930	50,000	156	851,500.00
	CD	BARCLAYS	3.950%	01/27/06	3.950	50,000	156	855,833.33
	CD	BARCLAYS	3.950%	01/27/06	3.950	50,000	156	855,833.33

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
01/27/06	REDEMPTIONS	(continued)							
	CD	BARCLAYS	3.950%	01/27/06	3.950	50,000	156	855,833.33	4.005
	CD	BARCLAYS	3.950%	01/27/06	3.950	50,000	156	855,833.33	4.005
	CD	RB SCOT	3.900%	01/27/06	3.900	50,000	163	882,916.67	3.954
	CD	RB SCOT	3.900%	01/27/06	3.900	50,000	163	882,916.67	3.954
	CD	SOC GEN	3.910%	01/27/06	3.910	50,000	163	885,180.56	3.964
	CD	SOC GEN	3.910%	01/27/06	3.910	50,000	163	885,180.56	3.964
	CD	SOC GEN	3.905%	01/27/06	3.900	50,000	164	888,353.22	3.954
	CD	SOC GEN	3.905%	01/27/06	3.900	50,000	164	888,353.22	3.954
	CD	LLOYDS	3.900%	01/27/06	3.900	50,000	165	893,750.00	3.954
	CD	RABO	3.900%	01/27/06	3.900	50,000	165	893,750.00	3.954
	CD	RABO	3.900%	01/27/06	3.900	50,000	165	893,750.00	3.954
	CD	RABO	3.900%	01/27/06	3.900	50,000	165	893,750.00	3.954
	CD	CS/1ST BOSTON	3.910%	01/27/06	3.900	50,000	165	893,790.25	3.954
	CD	CS/1ST BOSTON	3.910%	01/27/06	3.900	50,000	165	893,790.25	3.954
	CD	CS/1ST BOSTON	3.910%	01/27/06	3.900	50,000	165	893,790.25	3.954
	CD	CALYON	3.903%	01/27/06	3.890	50,000	168	907,718.67	3.944
	CD	CALYON	3.903%	01/27/06	3.890	50,000	168	907,718.67	3.944
	CD	ABN AMRO	3.880%	01/27/06	3.880	50,000	170	916,111.11	3.934
	CD	ABN AMRO	3.880%	01/27/06	3.880	50,000	170	916,111.11	3.934
	CD	RABO	3.880%	01/27/06	3.880	50,000	170	916,111.11	3.934
	CD	RABO	3.880%	01/27/06	3.880	50,000	170	916,111.11	3.934
	CD	RABO	3.880%	01/27/06	3.880	50,000	170	916,111.11	3.934
	CD	US BANK	3.920%	01/27/06	3.920	50,000	170	925,555.56	3.974
	CD	US BANK	3.920%	01/27/06	3.920	50,000	170	925,555.56	3.974
	CD	UBS	3.860%	01/27/06	3.850	50,000	176	941,156.28	3.903
	CD	UBS	3.860%	01/27/06	3.850	50,000	176	941,156.28	3.903
	CD	CALYON	3.870%	01/27/06	3.870	50,000	176	946,000.00	3.924
	CP	GECC		01/27/06	4.380	50,000	1	6,083.33	4.441
	CP	GECC		01/27/06	4.380	50,000	1	6,083.33	4.441
	CP	GECC		01/27/06	4.380	50,000	1	6,083.33	4.441
	CP	GECC		01/27/06	4.380	50,000	1	6,083.33	4.441
	CP	GECC		01/27/06	4.380	50,000	1	6,083.33	4.441
	CP	CITIGROUP		01/27/06	4.390	50,000	1	6,097.22	4.452
	CP	CITIGROUP		01/27/06	4.390	50,000	1	6,097.22	4.452
	CP	CITIGROUP		01/27/06	4.270	50,000	29	171,986.11	4.344
	CP	CITIGROUP		01/27/06	4.270	50,000	29	171,986.11	4.344
	CP	CITIGROUP		01/27/06	4.270	50,000	29	171,986.11	4.344
	CP	CITIGROUP		01/27/06	4.270	50,000	29	171,986.11	4.344
	CP	B/A		01/27/06	3.880	50,000	150	808,333.33	3.999
	CP	B/A		01/27/06	3.880	50,000	150	808,333.33	3.999
	CP	B/A		01/27/06	3.850	50,000	156	834,166.67	3.970
	CP	B/A		01/27/06	3.850	50,000	156	834,166.67	3.970
	CP	B/A		01/27/06	3.850	50,000	156	834,166.67	3.970
	CP	B/A		01/27/06	3.850	50,000	156	834,166.67	3.970
	CP	NISSAN		01/27/06	3.900	50,000	158	855,833.33	4.023
	CP	NISSAN		01/27/06	3.900	50,000	158	855,833.33	4.023
	DISC NOTES	FHLMC		01/27/06	3.750	50,000	163	848,958.33	3.868
	DISC NOTES	FHLMC		01/27/06	3.750	50,000	163	848,958.33	3.868
	DISC NOTES	FHLMC		01/27/06	3.750	50,000	163	848,958.33	3.868
	DISC NOTES	FHLMC		01/27/06	3.750	50,000	163	848,958.33	3.868

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
01/27/06	REDEMPTIONS (continued)								
	DISC NOTES	FHLMC		01/27/06	3.750	50,000	163	848,958.33	3.868
	DISC NOTES	FHLMC		01/27/06	3.750	50,000	163	848,958.33	3.868
01/27/06	PURCHASES								
	AGENCY	FHLB	4.625%	01/23/07	4.750	50,000			
	CP	SARA LEE		02/09/06	4.520	10,000			
	CP	SARA LEE		02/09/06	4.520	50,000			
	CP	BARTON		02/15/06	4.490	40,000			
01/30/06	NO REDEMPTIONS								
01/30/06	PURCHASES								
	AGENCY	FHLMC	2.375%	02/15/07	4.785	50,000			
	CD	CIBC	4.490%	02/15/06	4.490	50,000			
	CD	CIBC	4.490%	02/15/06	4.490	50,000			
	CD	W/F	4.500%	02/21/06	4.500	50,000			
	CD	W/F	4.500%	02/21/06	4.500	50,000			
	CD	W/F	4.500%	02/21/06	4.500	50,000			
	CD	W/F	4.500%	02/21/06	4.500	50,000			
	CD	CALYON	4.500%	02/28/06	4.500	50,000			
	CD	CALYON	4.500%	02/28/06	4.500	50,000			
	CD	CS/1ST BOSTON	4.520%	02/28/06	4.520	50,000			
	CD	CS/1ST BOSTON	4.520%	02/28/06	4.520	50,000			
	CD	RABO	4.500%	02/28/06	4.500	50,000			
	CD	RABO	4.500%	02/28/06	4.500	50,000			
	CD	RABO	4.500%	02/28/06	4.500	50,000			
	CD	RABO	4.500%	02/28/06	4.500	50,000			
	CD	SOC GEN	4.500%	02/28/06	4.500	50,000			
	CD	SOC GEN	4.500%	02/28/06	4.500	50,000			
	CD	SOC GEN	4.500%	02/28/06	4.500	50,000			
	CD	SOC GEN	4.500%	02/28/06	4.500	50,000			
	CD	STNRD CH	4.510%	02/28/06	4.510	50,000			
	CD	STNRD CH	4.510%	02/28/06	4.510	50,000			
	CP	MERRILL		02/03/06	4.490	50,000			
	CP	MERRILL		02/03/06	4.490	50,000			
	CP	BARTON		02/09/06	4.490	31,229			
	CP	BARTON		02/09/06	4.490	50,000			
	CP	HSBC		02/10/06	4.490	30,000			
	CP	HSBC		02/14/06	4.490	50,000			
	CP	HSBC		02/14/06	4.490	50,000			
	CP	GEN MILLS		02/21/06	4.560	30,000			
	FR	SBA	4.550%	01/25/31	4.550	14,290			
01/31/06	REDEMPTIONS								
	CD	US BANK	4.290%	01/31/06	4.290	50,000	32	190,666.67	4.350
	CD	US BANK	4.290%	01/31/06	4.290	50,000	32	190,666.67	4.350

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
01/31/06	PURCHASES								
	CD	BNP PARIBAS	4.500%	03/02/06	4.500	50,000			
	CD	BNP PARIBAS	4.500%	03/02/06	4.500	50,000			
	CD	CALYON	4.520%	03/02/06	4.520	50,000			
	CD	CALYON	4.520%	03/02/06	4.520	50,000			
	CD	UBS	4.505%	03/02/06	4.505	50,000			
	CD	UBS	4.505%	03/02/06	4.505	50,000			
	CD	RABO	4.500%	03/03/06	4.500	50,000			
	CD	RABO	4.500%	03/03/06	4.500	50,000			
	CD	RB SCOT	4.490%	03/03/06	4.490	50,000			
	CD	RB SCOT	4.490%	03/03/06	4.490	50,000			
	CD	W/F	4.510%	03/03/06	4.510	50,000			
	CD	W/F	4.510%	03/03/06	4.510	50,000			
	CD	W/F	4.510%	03/06/06	4.510	50,000			
	CD	W/F	4.510%	03/06/06	4.510	50,000			
	CP	NCAT		02/01/06	4.480	25,000			
	CP	NCAT		02/01/06	4.480	50,000			
	CP	GECC		03/02/06	4.500	50,000			
	CP	GECC		03/02/06	4.500	50,000			
	CP	GECC		03/02/06	4.500	50,000			
	CP	GECC		03/02/06	4.500	50,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALAMO</u>				
Diablo Valley Bank	01/06/06	4.240	4,500,000.00	04/07/06
<u>ALHAMBRA</u>				
Omni Bank, NA	11/10/05	4.010	2,000,000.00	02/09/06
Omni Bank, NA	11/18/05	4.040	4,000,000.00	02/17/06
Omni Bank, NA	12/01/05	4.000	4,000,000.00	03/02/06
Omni Bank, NA	12/09/05	4.090	6,000,000.00	03/10/06
Omni Bank, NA	01/06/06	4.240	4,000,000.00	04/07/06
The Bank of East Asia (USA), NA	08/11/05	3.860	3,000,000.00	02/09/06
The Bank of East Asia (USA), NA	08/17/05	3.890	6,000,000.00	02/16/06
The Bank of East Asia (USA), NA	01/12/06	4.480	3,095,000.00	07/13/06
<u>ARROYO GRANDE</u>				
Mid State Bank and Trust	08/10/05	3.860	5,000,000.00	02/08/06
Mid State Bank and Trust	09/08/05	3.700	5,000,000.00	03/09/06
Mid State Bank and Trust	10/12/05	4.040	5,000,000.00	04/12/06
Mid State Bank and Trust	11/16/05	4.380	5,000,000.00	05/17/06
Mid State Bank and Trust	12/09/05	4.370	5,000,000.00	06/09/06
Mid State Bank and Trust	01/12/06	4.470	5,000,000.00	07/13/06
<u>BREA</u>				
Pacific Western National Bank	08/03/05	3.780	4,000,000.00	02/01/06
<u>CALABASAS</u>				
First Bank of Beverly Hills, FSB	09/01/05	3.840	10,000,000.00	03/02/06
First Bank of Beverly Hills, FSB	11/03/05	4.310	10,000,000.00	05/04/06
First Bank of Beverly Hills, FSB	11/30/05	4.340	10,000,000.00	06/01/06
First Bank of Beverly Hills, FSB	12/14/05	4.320	10,000,000.00	06/14/06
<u>CAMARILLO</u>				
First California Bank	11/16/05	4.050	6,000,000.00	02/15/06
First California Bank	12/02/05	4.370	6,000,000.00	06/02/06
First California Bank	01/25/06	4.550	6,000,000.00	07/26/06
<u>CAMERON PARK</u>				
Western Sierra National Bank	10/05/05	3.930	8,000,000.00	04/05/06
Western Sierra National Bank	01/11/06	4.420	5,000,000.00	07/12/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CARLSBAD</u>				
Southwest Community Bank	11/30/05	4.000	5,000,000.00	03/01/06
Southwest Community Bank	12/08/05	4.070	5,000,000.00	03/09/06
<u>CHATSWORTH</u>				
Premier America Credit Union	11/04/05	3.990	20,000,000.00	02/03/06
Premier America Credit Union	12/09/05	4.100	20,000,000.00	03/10/06
Premier America Credit Union	01/05/06	4.180	20,000,000.00	04/06/06
<u>CHICO</u>				
Tri Counties Bank	12/15/05	3.990	20,000,000.00	03/16/06
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	11/02/05	3.950	5,000,000.00	02/01/06
EverTrust Bank	12/09/05	4.070	6,000,000.00	03/10/06
EverTrust Bank	01/26/06	4.440	6,000,000.00	04/27/06
<u>CONCORD</u>				
Cal State 9 Credit Union	08/24/05	3.880	10,000,000.00	02/23/06
<u>DUBLIN</u>				
Operating Engineers Local # 3 FCU	08/11/05	3.840	5,000,000.00	02/09/06
Operating Engineers Local # 3 FCU	10/05/05	3.930	5,000,000.00	04/05/06
Operating Engineers Local # 3 FCU	12/09/05	4.350	10,000,000.00	06/09/06
<u>EL CENTRO</u>				
Rabobank	11/04/05	3.980	25,000,000.00	02/03/06
Rabobank	12/01/05	4.000	25,000,000.00	03/02/06
Rabobank	01/06/06	4.240	20,000,000.00	04/07/06
Rabobank	01/13/06	4.340	47,500,000.00	04/14/06
Rabobank	01/20/06	4.410	32,500,000.00	04/21/06
<u>EL SEGUNDO</u>				
First Coastal Bank, NA	11/04/05	3.990	3,000,000.00	02/03/06
First Coastal Bank, NA	11/17/05	4.050	2,000,000.00	02/16/06
First Coastal Bank, NA	09/01/05	3.860	2,000,000.00	03/02/06
First Coastal Bank, NA	12/16/05	3.970	5,000,000.00	03/17/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
First Coastal Bank, NA	01/19/06	4.390	2,000,000.00	04/20/06
Xerox Federal Credit Union	09/14/05	3.810	7,000,000.00	03/15/06
Xerox Federal Credit Union	10/17/05	4.170	10,000,000.00	04/19/06
Xerox Federal Credit Union	11/18/05	4.390	20,000,000.00	05/19/06
Xerox Federal Credit Union	12/02/05	4.380	20,000,000.00	06/02/06
<u>FAIRFIELD</u>				
WestAmerica Bank	11/09/05	3.990	5,000,000.00	02/08/06
WestAmerica Bank	11/16/05	4.040	75,000,000.00	02/15/06
WestAmerica Bank	01/05/06	4.170	60,000,000.00	04/06/06
WestAmerica Bank	01/13/06	4.340	65,000,000.00	04/14/06
WestAmerica Bank	01/19/06	4.380	25,000,000.00	04/20/06
WestAmerica Bank	01/19/06	4.380	40,000,000.00	04/20/06
WestAmerica Bank	01/27/06	4.480	25,000,000.00	04/28/06
<u>FRESNO</u>				
United Security Bank	10/19/05	4.170	40,000,000.00	04/19/06
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	08/05/05	3.800	5,000,000.00	02/03/06
Fullerton Community Bank, FSB	11/16/05	4.380	19,000,000.00	05/17/06
Fullerton Community Bank, FSB	01/20/06	4.510	8,000,000.00	07/21/06
<u>GOLETA</u>				
Pacific Capital Bank, NA	10/06/05	3.830	2,000,000.00	02/08/06
Pacific Capital Bank, NA	09/02/05	3.700	4,500,000.00	02/08/06
Pacific Capital Bank, NA	09/23/05	3.680	5,000,000.00	02/08/06
Pacific Capital Bank, NA	08/10/05	3.840	6,000,000.00	02/08/06
Pacific Capital Bank, NA	09/14/05	3.670	7,000,000.00	02/08/06
Pacific Capital Bank, NA	08/12/05	3.830	72,000,000.00	02/10/06
Pacific Capital Bank, NA	12/15/05	3.970	10,000,000.00	03/09/06
Pacific Capital Bank, NA	09/08/05	3.660	30,000,000.00	03/09/06
Pacific Capital Bank, NA	09/30/05	3.910	78,000,000.00	03/30/06
Pacific Capital Bank, NA	12/07/05	4.350	85,000,000.00	06/07/06
<u>GRANADA HILLS</u>				
First State Bank of California	12/01/05	4.000	7,000,000.00	03/02/06
First State Bank of California	12/16/05	3.960	2,000,000.00	03/17/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>GRANADA HILLS (continued)</u>				
First Private Bank & Trust	01/19/06	4.470	3,000,000.00	07/20/06
<u>IRVINE</u>				
CommerceWest Bank, NA	11/17/05	4.360	500,000.00	05/18/06
CommerceWest Bank, NA	01/06/06	4.410	5,000,000.00	07/07/06
Commercial Capital Bank	11/16/05	4.020	115,000,000.00	02/15/06
Commercial Capital Bank	12/15/05	3.990	50,000,000.00	03/16/06
Commercial Capital Bank	01/06/06	4.240	70,000,000.00	04/07/06
Commercial Capital Bank	01/13/06	4.340	105,000,000.00	04/14/06
<u>LA JOLLA</u>				
Silvergate Bank	12/09/05	4.090	5,000,000.00	03/10/06
<u>LIVERMORE</u>				
Valley Community Bank	09/16/05	3.780	6,000,000.00	03/17/06
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	12/15/05	3.990	10,000,000.00	03/16/06
Farmers & Merchants Bk Cen CA	01/05/06	4.410	25,000,000.00	07/06/06
<u>LOS ANGELES</u>				
1st Century Bank, NA	12/15/05	4.000	10,000,000.00	03/16/06
1st Century Bank, NA	01/05/06	4.180	10,000,000.00	04/06/06
Broadway Federal Bank, FSB	09/09/05	3.720	3,000,000.00	03/10/06
Broadway Federal Bank, FSB	01/06/06	4.440	2,500,000.00	07/07/06
Broadway Federal Bank, FSB	01/06/06	4.440	6,000,000.00	07/07/06
Cathay Bank	10/06/05	4.060	38,000,000.00	04/06/06
Cathay Bank	10/20/05	4.200	25,000,000.00	04/20/06
Cathay Bank	11/09/05	4.310	25,000,000.00	05/10/06
Cathay Bank	11/17/05	4.380	15,000,000.00	05/17/06
Cathay Bank	11/16/05	4.380	25,000,000.00	05/17/06
Cathay Bank	11/30/05	4.340	42,000,000.00	06/01/06
Cathay Bank	12/08/05	4.380	55,000,000.00	06/08/06
Cathay Bank	12/15/05	4.380	25,000,000.00	06/15/06
Center Bank	09/14/05	3.790	20,000,000.00	03/15/06
Center Bank	09/21/05	3.850	20,000,000.00	03/22/06
Center Bank	12/21/05	4.360	25,000,000.00	06/21/06
Center Bank	01/19/06	4.470	15,000,000.00	07/20/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
CHB America Bank	10/13/05	4.030	4,300,000.00	04/13/06
Citibank (West), FSB	01/05/06	4.180	150,000,000.00	04/06/06
Citibank (West), FSB	10/13/05	4.060	100,000,000.00	04/13/06
Citibank (West), FSB	10/19/05	4.190	100,000,000.00	04/19/06
Citibank (West), FSB	10/26/05	4.240	50,000,000.00	04/26/06
Commonwealth Business Bank	01/06/06	4.260	5,000,000.00	04/07/06
Commonwealth Business Bank	01/13/06	4.490	5,000,000.00	07/14/06
Eastern International Bank	11/02/05	4.260	900,000.00	05/03/06
Eastern International Bank	12/08/05	4.360	1,000,000.00	06/08/06
Far East National Bank	11/02/05	3.990	25,000,000.00	02/01/06
Far East National Bank	11/09/05	4.010	25,000,000.00	02/08/06
First Standard Bank	12/27/05	4.060	5,000,000.00	03/27/06
Hanmi Bank	11/03/05	4.000	25,000,000.00	02/02/06
Hanmi Bank	08/04/05	3.750	40,000,000.00	02/02/06
Hanmi Bank	09/01/05	3.820	20,000,000.00	03/02/06
Hanmi Bank	12/01/05	4.030	25,000,000.00	03/02/06
Hanmi Bank	09/14/05	3.770	20,000,000.00	03/15/06
Hanmi Bank	12/14/05	3.940	25,000,000.00	03/15/06
Hanmi Bank	01/12/06	4.310	10,000,000.00	04/13/06
Hanmi Bank	01/12/06	4.450	25,000,000.00	07/13/06
Hanmi Bank	01/27/06	4.550	10,000,000.00	07/28/06
Manufacturer's Bank	08/18/05	3.850	25,000,000.00	02/16/06
Manufacturer's Bank	12/21/05	4.010	25,000,000.00	03/22/06
Manufacturer's Bank	01/20/06	4.510	25,000,000.00	07/21/06
Mellon First Business Bank, NA	12/15/05	3.990	50,000,000.00	03/16/06
Mellon First Business Bank, NA	01/13/06	4.340	75,000,000.00	04/14/06
Mirae Bank	08/05/05	3.780	3,000,000.00	02/03/06
Mirae Bank	08/24/05	3.880	2,500,000.00	02/23/06
Mirae Bank	09/22/05	3.860	2,500,000.00	03/23/06
Mirae Bank	10/14/05	4.080	4,000,000.00	04/14/06
Mirae Bank	11/23/05	4.310	3,000,000.00	05/24/06
Nara Bank, NA	08/03/05	3.780	20,000,000.00	02/01/06
Nara Bank, NA	11/10/05	4.010	5,000,000.00	02/09/06
Nara Bank, NA	11/17/05	4.040	10,000,000.00	02/16/06
Nara Bank, NA	01/19/06	4.360	15,000,000.00	04/20/06
Nara Bank, NA	01/19/06	4.470	10,000,000.00	07/20/06
One United Bank	12/07/05	4.080	10,000,000.00	03/08/06
One United Bank	09/22/05	3.890	5,000,000.00	03/23/06
One United Bank	01/12/06	4.340	10,000,000.00	04/13/06
Preferred Bank	11/04/05	3.960	4,000,000.00	02/03/06
Preferred Bank	12/15/05	3.970	10,000,000.00	03/16/06
Preferred Bank	12/15/05	3.970	51,000,000.00	03/16/06
Saehan Bank	08/19/05	3.870	16,000,000.00	02/17/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
State Bank of India (California)	08/18/05	3.870	2,000,000.00	02/16/06
State Bank of India (California)	10/06/05	4.070	3,000,000.00	04/06/06
State Bank of India (California)	01/26/06	4.550	3,000,000.00	07/27/06
Wilshire State Bank	11/10/05	3.990	8,000,000.00	02/09/06
Wilshire State Bank	11/30/05	3.980	58,000,000.00	03/01/06
Wilshire State Bank	12/16/05	3.970	3,000,000.00	03/16/06
Wilshire State Bank	12/15/05	3.970	10,000,000.00	03/16/06
Wilshire State Bank	12/16/05	3.970	23,000,000.00	03/16/06
Wilshire State Bank	01/13/06	4.320	19,000,000.00	04/14/06
<u>MANTECA</u>				
Delta National Bank	01/11/06	4.270	1,000,000.00	04/12/06
<u>MERCED</u>				
County Bank	12/02/05	4.020	5,000,000.00	03/03/06
County Bank	12/08/05	4.070	10,000,000.00	03/09/06
County Bank	01/13/06	4.340	10,000,000.00	04/14/06
<u>NATIONAL CITY</u>				
Neighborhood National Bank	08/03/05	3.790	2,000,000.00	02/01/06
Neighborhood National Bank	01/20/06	4.510	2,000,000.00	07/21/06
<u>NEWPORT BEACH</u>				
Independence Bank	01/19/06	4.410	1,000,000.00	04/06/06
Independence Bank	01/05/06	4.200	2,500,000.00	04/06/06
Orange County Business Bank, NA	11/16/05	4.000	4,000,000.00	02/15/06
Orange County Business Bank, NA	12/21/05	3.970	4,000,000.00	03/22/06
Orange County Business Bank, NA	01/05/06	4.130	8,000,000.00	04/06/06
Orange County Business Bank, NA	01/12/06	4.430	4,000,000.00	07/13/06
Orange County Business Bank, NA	01/26/06	4.510	4,000,000.00	07/27/06
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	11/10/05	4.020	20,000,000.00	02/09/06
SAFE Credit Union	01/13/06	4.350	5,000,000.00	04/14/06
<u>OAKDALE</u>				
Oak Valley Community Bank	12/15/05	3.990	3,500,000.00	03/16/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>OAKDALE (continued)</u>				
Oak Valley Community Bank	01/13/06	4.340	2,500,000.00	04/14/06
<u>OAKLAND</u>				
Metropolitan Bank	08/25/05	3.850	1,000,000.00	02/23/06
Metropolitan Bank	08/25/05	3.850	1,000,000.00	02/23/06
Metropolitan Bank	09/21/05	3.850	2,000,000.00	03/22/06
Metropolitan Bank	12/01/05	4.340	1,500,000.00	06/01/06
Metropolitan Bank	01/20/06	4.510	1,000,000.00	07/21/06
Metropolitan Bank	01/26/06	4.550	1,500,000.00	07/27/06
<u>ONTARIO</u>				
Citizens Business Bank	11/04/05	3.980	30,000,000.00	02/03/06
Citizens Business Bank	08/18/05	3.850	30,000,000.00	02/16/06
Citizens Business Bank	09/02/05	3.790	25,000,000.00	03/03/06
Citizens Business Bank	12/16/05	3.960	30,000,000.00	03/17/06
Citizens Business Bank	01/06/06	4.240	25,000,000.00	04/07/06
<u>PALO ALTO</u>				
Greater Bay Bank, NA	08/31/05	3.880	25,000,000.00	03/01/06
Greater Bay Bank, NA	09/08/05	3.700	20,000,000.00	03/09/06
Greater Bay Bank, NA	09/08/05	3.700	25,500,000.00	03/09/06
Greater Bay Bank, NA	10/19/05	4.180	50,000,000.00	04/19/06
Greater Bay Bank, NA	11/10/05	4.340	25,000,000.00	05/11/06
Greater Bay Bank, NA	11/10/05	4.340	25,000,000.00	05/11/06
Greater Bay Bank, NA	11/16/05	4.380	33,500,000.00	05/17/06
Greater Bay Bank, NA	11/23/05	4.330	25,000,000.00	05/24/06
Greater Bay Bank, NA	12/01/05	4.340	25,000,000.00	06/01/06
Greater Bay Bank, NA	11/30/05	4.340	30,000,000.00	06/01/06
Greater Bay Bank, NA	12/08/05	4.370	22,000,000.00	06/07/06
Greater Bay Bank, NA	12/07/05	4.370	24,000,000.00	06/07/06
Greater Bay Bank, NA	12/14/05	4.320	30,000,000.00	06/14/06
Greater Bay Bank, NA	01/11/06	4.440	15,000,000.00	07/12/06
Greater Bay Bank, NA	01/11/06	4.440	25,000,000.00	07/12/06
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	08/05/05	3.800	2,000,000.00	02/03/06
Malaga Bank, FSB	08/19/05	3.870	10,000,000.00	02/17/06
Malaga Bank, FSB	09/02/05	3.790	4,000,000.00	03/03/06
Malaga Bank, FSB	12/14/05	3.960	9,000,000.00	03/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALOS VERDES ESTATES (continued)</u>				
Malaga Bank, FSB	10/06/05	4.060	5,000,000.00	04/06/06
Malaga Bank, FSB	11/09/05	4.310	7,000,000.00	05/10/06
<u>PASADENA</u>				
Community Bank	08/03/05	3.790	25,000,000.00	02/01/06
Community Bank	11/03/05	4.030	15,000,000.00	02/02/06
Community Bank	12/14/05	3.970	10,000,000.00	03/15/06
Community Bank	09/14/05	3.800	10,000,000.00	03/15/06
Community Bank	10/06/05	4.070	10,000,000.00	04/06/06
Community Bank	01/06/06	4.240	10,000,000.00	04/07/06
Community Bank	01/11/06	4.260	15,000,000.00	04/12/06
Wescom Credit Union	11/17/05	4.060	35,000,000.00	02/16/06
Wescom Credit Union	09/16/05	3.800	15,000,000.00	03/17/06
Wescom Credit Union	12/21/05	4.030	50,000,000.00	03/22/06
Wescom Credit Union	01/05/06	4.200	25,000,000.00	04/06/06
Wescom Credit Union	01/11/06	4.290	65,000,000.00	04/12/06
Wescom Credit Union	01/26/06	4.490	25,000,000.00	04/27/06
<u>PLACERVILLE</u>				
El Dorado Savings Bank	12/21/05	3.990	10,000,000.00	03/22/06
El Dorado Savings Bank	04/29/05	3.390	5,000,000.00	04/28/06
El Dorado Savings Bank	01/30/06	4.470	10,000,000.00	05/03/06
El Dorado Savings Bank	01/30/06	4.570	10,000,000.00	08/02/06
<u>POMONA</u>				
PFF Bank and Trust	08/26/05	3.850	20,000,000.00	02/24/06
PFF Bank and Trust	09/02/05	3.790	20,000,000.00	03/03/06
PFF Bank and Trust	11/03/05	4.310	20,000,000.00	05/04/06
PFF Bank and Trust	12/07/05	4.370	20,000,000.00	06/07/06
PFF Bank and Trust	01/19/06	4.490	20,000,000.00	07/20/06
<u>PORTERVILLE</u>				
Bank of the Sierra	01/19/06	4.490	10,000,000.00	07/20/06
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	11/03/05	3.970	20,000,000.00	02/01/06
La Jolla Bank, FSB	11/02/05	3.970	25,000,000.00	02/01/06
La Jolla Bank, FSB	11/10/05	4.010	15,000,000.00	02/09/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RANCHO SANTA FE (continued)</u>				
La Jolla Bank, FSB	11/16/05	4.040	25,000,000.00	02/15/06
La Jolla Bank, FSB	09/01/05	3.840	10,000,000.00	03/02/06
La Jolla Bank, FSB	12/01/05	4.000	35,000,000.00	03/02/06
La Jolla Bank, FSB	12/15/05	3.990	10,000,000.00	03/16/06
La Jolla Bank, FSB	12/16/05	3.990	5,000,000.00	03/17/06
<u>REDWOOD CITY</u>				
Provident Central Credit Union	10/27/05	4.250	20,000,000.00	04/27/06
Provident Central Credit Union	12/01/05	4.340	20,000,000.00	06/01/06
<u>RICHMOND</u>				
The Mechanics Bank	08/04/05	3.780	10,000,000.00	02/02/06
The Mechanics Bank	03/03/05	3.250	10,000,000.00	03/03/06
The Mechanics Bank	09/14/05	3.770	10,000,000.00	03/15/06
The Mechanics Bank	04/01/05	3.490	10,000,000.00	04/05/06
The Mechanics Bank	10/14/05	4.110	10,000,000.00	04/14/06
The Mechanics Bank	10/20/05	4.210	10,000,000.00	04/20/06
The Mechanics Bank	10/28/05	4.270	10,000,000.00	04/28/06
The Mechanics Bank	11/04/05	4.300	10,000,000.00	05/05/06
The Mechanics Bank	12/08/05	4.390	10,000,000.00	06/08/06
The Mechanics Bank	01/06/06	4.440	10,000,000.00	07/07/06
The Mechanics Bank	01/25/06	4.550	20,000,000.00	07/26/06
<u>RIVERSIDE</u>				
Provident Savings Bank	08/03/05	3.780	25,000,000.00	02/01/06
Provident Savings Bank	08/18/05	3.850	25,000,000.00	02/16/06
Provident Savings Bank	09/22/05	3.880	25,000,000.00	03/23/06
Provident Savings Bank	01/05/06	4.410	25,000,000.00	07/06/06
<u>ROCKLIN</u>				
Five Star Bank	08/12/05	3.830	3,000,000.00	02/10/06
Five Star Bank	09/15/05	3.740	3,000,000.00	03/16/06
Five Star Bank	01/05/06	4.370	12,000,000.00	07/06/06
Five Star Bank	01/25/06	4.500	2,000,000.00	07/26/06
<u>SACRAMENTO</u>				
American River Bank	08/26/05	3.850	2,000,000.00	02/24/06
American River Bank	09/08/05	3.700	1,000,000.00	03/09/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
American River Bank	09/15/05	3.780	1,250,000.00	03/16/06
American River Bank	09/22/05	3.880	2,000,000.00	03/23/06
American River Bank	10/05/05	3.950	1,500,000.00	04/05/06
American River Bank	12/15/05	4.380	1,250,000.00	06/15/06
American River Bank	01/06/06	4.430	1,000,000.00	07/07/06
American River Bank	01/26/06	4.550	1,500,000.00	07/27/06
Bank of Sacramento	11/09/05	3.990	1,500,000.00	02/08/06
Bank of Sacramento	11/30/05	4.000	2,000,000.00	03/01/06
Merchants National Bank of Sacramento	10/12/05	4.040	2,000,000.00	04/12/06
Merchants National Bank of Sacramento	12/21/05	4.380	2,000,000.00	06/21/06
Merchants National Bank of Sacramento	01/19/06	4.490	2,000,000.00	07/20/06
River City Bank	10/05/05	3.930	2,000,000.00	04/05/06
River City Bank	11/23/05	4.310	2,000,000.00	05/24/06
River City Bank	01/27/06	4.550	3,000,000.00	07/28/06
The Golden One Credit Union	11/30/05	4.000	25,000,000.00	03/01/06
The Golden One Credit Union	12/21/05	4.010	25,000,000.00	03/22/06
U.S. Bank, NA	11/02/05	3.970	75,000,000.00	02/01/06
U.S. Bank, NA	08/11/05	3.860	100,000,000.00	02/09/06
U.S. Bank, NA	11/18/05	4.040	100,000,000.00	02/17/06
U.S. Bank, NA	11/23/05	4.060	25,000,000.00	02/23/06
U.S. Bank, NA	01/05/06	4.170	100,000,000.00	04/06/06
Union Bank of California, NA	08/04/05	3.770	150,000,000.00	02/02/06
Union Bank of California, NA	12/15/05	4.380	150,000,000.00	06/15/06
Union Bank of California, NA	01/13/06	4.470	175,000,000.00	07/14/06
<u>SAN DIEGO</u>				
First Future Credit Union	09/02/05	3.790	5,000,000.00	03/03/06
First Future Credit Union	09/02/05	3.790	15,000,000.00	03/03/06
First Future Credit Union	09/14/05	3.790	8,000,000.00	03/15/06
First Future Credit Union	11/23/05	4.330	15,000,000.00	05/24/06
First United Bank	08/12/05	3.850	1,000,000.00	02/10/06
First United Bank	10/13/05	4.030	2,000,000.00	04/13/06
Mission Federal Credit Union	08/31/05	3.890	10,000,000.00	03/01/06
Mission Federal Credit Union	10/13/05	4.080	10,000,000.00	04/13/06
<u>SAN FRANCISCO</u>				
America California Bank	09/02/05	3.770	2,000,000.00	03/03/06
America California Bank	01/05/06	4.390	6,000,000.00	07/06/06
Oceanic Bank	09/13/05	3.800	4,000,000.00	09/13/06
Trans Pacific National Bank	08/04/05	3.780	1,000,000.00	02/02/06
Trans Pacific National Bank	11/30/05	4.010	1,000,000.00	03/01/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
Trans Pacific National Bank	12/16/05	3.970	1,000,000.00	03/17/06
Trans Pacific National Bank	09/22/05	3.860	1,000,000.00	03/23/06
Trans Pacific National Bank	01/11/06	4.260	1,000,000.00	04/12/06
United Commercial Bank	11/23/05	4.060	20,000,000.00	02/23/06
United Commercial Bank	11/30/05	4.000	50,000,000.00	03/01/06
United Commercial Bank	12/16/05	3.960	65,000,000.00	03/17/06
United Commercial Bank	01/12/06	4.330	90,000,000.00	04/13/06
United Commercial Bank	01/25/06	4.420	40,000,000.00	04/26/06
United Commercial Bank	12/02/05	4.360	25,000,000.00	06/02/06
United Commercial Bank	12/09/05	4.370	25,000,000.00	06/09/06
United Commercial Bank	01/12/06	4.470	55,000,000.00	07/13/06
<u>SAN JOSE</u>				
Comerica Bank	08/12/05	3.870	25,000,000.00	02/10/06
Comerica Bank	10/07/05	4.040	50,000,000.00	04/07/06
Comerica Bank	10/26/05	4.230	25,000,000.00	04/26/06
Meriwest Credit Union	09/14/05	3.800	5,000,000.00	03/15/06
Meriwest Credit Union	10/12/05	4.050	10,000,000.00	04/12/06
Meriwest Credit Union	01/19/06	4.510	5,000,000.00	07/20/06
Santa Clara Co. Federal Credit Union	08/05/05	3.820	7,500,000.00	02/03/06
Santa Clara Co. Federal Credit Union	08/19/05	3.890	5,000,000.00	02/17/06
Santa Clara Co. Federal Credit Union	11/04/05	4.300	2,500,000.00	05/05/06
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	09/01/05	3.840	1,000,000.00	03/02/06
Mission Community Bank	10/05/05	3.950	2,500,000.00	04/05/06
Mission Community Bank	10/26/05	4.240	2,500,000.00	04/26/06
Mission Community Bank	12/08/05	4.390	1,000,000.00	06/08/06
San Luis Trust Bank	10/19/05	4.140	1,700,000.00	04/19/06
<u>SAN MARINO</u>				
East West Bank	11/04/05	3.980	35,000,000.00	02/03/06
East West Bank	11/09/05	3.990	25,000,000.00	02/08/06
East West Bank	11/10/05	3.990	25,000,000.00	02/08/06
East West Bank	11/17/05	4.040	38,000,000.00	02/16/06
East West Bank	12/15/05	3.960	25,000,000.00	03/15/06
East West Bank	12/14/05	3.960	25,000,000.00	03/15/06
East West Bank	01/06/06	4.240	50,000,000.00	04/07/06
East West Bank	01/11/06	4.260	42,000,000.00	04/12/06
East West Bank	11/23/05	4.330	25,000,000.00	05/24/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN MARINO (continued)</u>				
East West Bank	12/09/05	4.380	85,000,000.00	06/09/06
<u>SANTA ROSA</u>				
Summit State Bank	12/16/05	3.960	6,000,000.00	03/17/06
Summit State Bank	12/21/05	4.350	6,000,000.00	06/16/06
Summit State Bank	01/27/06	4.570	4,000,000.00	07/28/06
<u>SONORA</u>				
Central California Bank	09/23/05	3.830	5,000,000.00	03/24/06
<u>STOCKTON</u>				
Pacific State Bank	10/05/05	3.930	1,000,000.00	04/05/06
Pacific State Bank	11/10/05	4.320	5,000,000.00	05/11/06
Washington Mutual Bank, FA	08/19/05	3.880	60,000,000.00	02/17/06
Washington Mutual Bank, FA	12/14/05	4.330	45,000,000.00	06/14/06
Washington Mutual Bank, FA	01/19/06	4.500	75,000,000.00	07/20/06
<u>TORRANCE</u>				
Chinatrust Bank (USA)	11/10/05	4.020	20,000,000.00	02/09/06
Chinatrust Bank (USA)	12/09/05	4.100	35,000,000.00	03/10/06
Chinatrust Bank (USA)	01/13/06	4.340	40,000,000.00	04/14/06
Chinatrust Bank (USA)	01/19/06	4.380	25,000,000.00	04/20/06
Chinatrust Bank (USA)	01/20/06	4.410	30,000,000.00	04/20/06
<u>TRACY</u>				
Service 1st Bank	12/15/05	4.380	2,000,000.00	06/15/06
<u>VACAVILLE</u>				
Travis Credit Union	11/30/05	4.340	40,000,000.00	06/01/06
<u>WALNUT CREEK</u>				
Bank of the West	11/18/05	4.040	242,000,000.00	02/17/06
Bank of the West	12/15/05	3.990	82,000,000.00	03/16/06
Bank of the West	01/13/06	4.340	134,000,000.00	04/14/06
Bank of the West	01/27/06	4.480	176,500,000.00	04/28/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>WHITTIER</u>				
Banco Popular North America	11/16/05	4.060	25,000,000.00	02/15/06
Banco Popular North America	01/12/06	4.350	24,000,000.00	04/13/06
Banco Popular North America	01/27/06	4.500	16,000,000.00	04/28/06
TOTAL TIME DEPOSITS JANUARY 2006			7,688,995,000.00	

BANK DEMAND DEPOSITS

January 2006

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 963,231	\$ 4,394,667
2	963,231	4,394,667
3	848,610	3,811,398
4	1,272,965	3,692,851
5	1,319,343	3,420,418
6	648,401	3,410,381
7	648,401	3,410,381
8	648,401	3,410,381
9	106,731	2,657,748
10	275,796	2,309,329
11	218,333	2,373,415
12	628,196	2,217,945
13	400,627	2,551,326
14	400,627	2,551,326
15	400,627	2,551,326
16	400,627	2,551,326
17	594,655	2,445,227
18	746,035	2,489,464
19	751,755	2,384,746
20	806,813	2,161,067
21	806,813	2,161,067
22	806,813	2,161,067
23	492,425	2,205,885
24	686,357	2,344,627
25	364,509	2,198,183
26	420,654	2,612,353
27	578,039	2,544,794
28	578,039	2,544,794
29	578,039	2,544,794
30	282,978	2,182,979
31	312,629	2,070,665
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AVERAGE DOLLAR DAYS	\$ 611,313	^{a/}

^{a/} The prescribed bank balance for January was \$496,687. This consisted of \$332,791 in compensating balances for services, balances for uncollected funds of \$166,788 and a deduction of \$2,892 for January delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1679

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 18, 2006, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 332,791,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	01/23/06	01/27/06	\$ 748,700,000	\$ 50,289,705,000	\$ 7,647,995,000	\$ 57,937,700,000
(2)	01/30/06	02/03/06	\$ (216,300,000)	\$ 50,073,405,000	\$ 7,647,995,000	\$ 57,721,400,000
(3)	02/06/06	02/10/06	\$ (195,500,000)	\$ 49,877,905,000	\$ 7,647,995,000	\$ 57,525,900,000
(4)	02/13/06	02/17/06	\$ 989,900,000	\$ 50,867,805,000	\$ 7,647,995,000	\$ 58,515,800,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 332,791,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: January 18, 2006
* Government Code

Member